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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2020 TO 04/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	2025	06/08/2020		Bond Future	137.9622	137.9622	138.1466	138.1466	0.134	0.0000	0.0000	3,043
2020/08/04	2025	05/11/2020		Bond Future	139.3726	139.3726	139.5225	139.5225	0.108	0.0000	0.0000	3,705

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	2025	04/02/2021			Bond Future	139.4402	139.4402	139.5266	139.5266	0.062	0.0000	0.0000	0
2020/08/04	2025	06/05/2021			Bond Future	141.0652	141.0652	141.0610	141.0610	(0.003)	0.0000	0.0000	0
2020/08/04	2025	05/08/2021			Bond Future	141.0805	141.0805	141.0146	141.0146	(0.047)	0.0000	0.0000	0
2020/08/04	2029	06/08/2020			Bond Future	98.5199	98.5199	98.9472	98.9472	0.434	0.0000	0.0000	1,855
2020/08/04	2029	05/11/2020			Bond Future	98.4043	98.4043	98.8102	98.8102	0.413	0.0000	0.0000	5,012
2020/08/04	2029	04/02/2021			Bond Future	99.5152	99.5152	99.8795	99.8795	0.366	0.0000	0.0000	0
2020/08/04	2029	06/05/2021			Bond Future	99.5374	99.5374	99.8408	99.8408	0.305	0.0000	0.0000	0
2020/08/04	2029	05/08/2021			Bond Future	100.6259	100.6259	100.8888	100.8888	0.261	0.0000	0.0000	0
2020/08/04	2030	06/08/2020	9.11	Call	Bond Future	139.7300	0.1397	42.5700	0.0426	(69.534)	0	0	0
2020/08/04	2030	06/08/2020	9.95	Put	Bond Future	0.4300	0.0004	0.0800	0.0001	(81.395)	0	0	5,850
2020/08/04	2030	06/08/2020	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2030	06/08/2020	11.25	Call	Bond Future	10,700.1900	10.7002	10,388.6800	10.3887	(2.911)	0	0	0
2020/08/04	2030	06/08/2020	10.00	Call	Bond Future	4,120.6300	4.1206	3,808.9500	3.8089	(7.564)	0	0	470
2020/08/04	2030	06/08/2020	10.05	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2020/08/04	2030	06/08/2020	10.70	Call	Bond Future	7,888.4900	7.8885	7,576.9800	7.5770	(3.949)	0	0	470
2020/08/04	2030	06/08/2020	9.75	Put	Bond Future	6.4300	0.0064	3.0300	0.0030	(52.877)	0	0	0
2020/08/04	2030	06/08/2020	9.42	Call	Bond Future	1,010.0300	1.0100	708.5100	0.7085	(29.853)	0	0	0
2020/08/04	2030	06/08/2020			Bond Future	9.2784	92.3153	9.3315	92.0038	0.572	0.0000	0.0000	74,653
2020/08/04	2030	06/08/2020	9.09	Call	Bond Future	116.6800	0.1167	32.5900	0.0326	(72.069)	0	0	0
2020/08/04	2030	06/08/2020	9.09	Put	Bond Future	1,234.1100	1.2341	1,461.5300	1.4615	18.428	0	0	0
2020/08/04	2030	06/08/2020	10.40	Call	Bond Future	6,300.2800	6.3003	5,988.7700	5.9888	(4.944)	0	0	0
2020/08/04	2030	06/08/2020	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2030	06/08/2020	9.05	Put	Bond Future	1,436.4900	1.4365	1,686.8500	1.6869	17.429	0	0	0
2020/08/04	2030	06/08/2020	9.05	Call	Bond Future	79.5600	0.0796	18.4100	0.0184	(76.860)	0	0	450
2020/08/04	2030	06/08/2020	8.36	Put	Bond Future	5,617.5300	5.6175	5,929.0400	5.9290	5.545	0	0	0
2020/08/04	2030	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/04	2030	06/08/2020	8.86	Put	Bond Future	2,513.6200	2.5136	2,817.6700	2.8177	12.096	0	0	0
2020/08/04	2030	06/08/2020	8.86	Call	Bond Future	8.0300	0.0080	0.5700	0.0006	(92.902)	0	0	800
2020/08/04	2030	06/08/2020	9.11	Put	Bond Future	1,137.7100	1.1377	1,352.0600	1.3521	18.840	0	0	0
2020/08/04	2030	06/08/2020	9.95	Call	Bond Future	3,843.2600	3.8433	3,531.4000	3.5314	(8.114)	0	0	0
2020/08/04	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2030	06/08/2020	10.21	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/04	2030	06/08/2020	10.00	Put	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	0
2020/08/04	2030	06/08/2020	10.75	Call	Bond Future	8,149.3800	8.1494	7,837.8700	7.8379	(3.822)	0	0	0
2020/08/04	2030	06/08/2020	10.05	Call	Bond Future	4,396.9700	4.3970	4,085.3800	4.0854	(7.086)	0	0	0
2020/08/04	2030	06/08/2020	9.75	Call	Bond Future	2,727.2400	2.7272	2,412.3300	2.4123	(11.547)	0	0	450
2020/08/04	2030	06/08/2020	9.42	Put	Bond Future	181.9000	0.1819	191.8900	0.1919	5.492	0	0	0
2020/08/04	2030	06/08/2020	9.10	Call	Bond Future	127.8200	0.1278	37.3100	0.0373	(70.811)	0	0	0
2020/08/04	2030	06/08/2020	9.10	Put	Bond Future	1,185.5000	1.1855	1,406.5000	1.4065	18.642	0	0	0
2020/08/04	2030	06/08/2020	11.47	Call	Bond Future	11,789.8100	11.7898	11,478.3000	11.4783	(2.642)	0	0	0
2020/08/04	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/08/04	2030	06/08/2020	10.21	Call	Bond Future	5,273.8700	5.2739	4,962.3500	4.9624	(5.907)	0	0	622
2020/08/04	2030	06/08/2020	10.87	Call	Bond Future	8,771.1800	8.7712	8,459.6700	8.4597	(3.552)	0	0	0
2020/08/04	2030	06/08/2020	10.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/08/04	2030	06/08/2020	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2030	06/08/2020	9.20	Put	Bond Future	750.8400	0.7508	897.2600	0.8973	19.501	0	0	2,500

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2020/08/04	2030	06/08/2020	9.20	Call	Bond Future	287.9100	0.2879	122.8200	0.1228	(57.341)	0	0	423
2020/08/04	2030	06/08/2020	8.50	Put	Bond Future	4,732.9500	4.7330	5,044.4500	5.0444	6.582	0	0	0
2020/08/04	2030	06/08/2020	8.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	423
2020/08/04	2030	05/11/2020	9.99	Put	Bond Future	1,853.6800	1.8537	1,956.0700	1.9561	5.524	0	0	5,000
2020/08/04	2030	05/11/2020	8.10	Put	Bond Future	8,864.7500	8.8648	9,146.5400	9.1465	3.179	0	0	0
2020/08/04	2030	05/11/2020	8.73	Call	Bond Future	1,319.9100	1.3199	1,209.5900	1.2096	(8.358)	0	0	3,000
2020/08/04	2030	05/11/2020	10.06	Put	Bond Future	1,730.0500	1.7300	1,826.6300	1.8266	5.582	0	0	1,000
2020/08/04	2030	05/11/2020	9.39	Put	Bond Future	3,298.0800	3.2981	3,457.9100	3.4579	4.846	0	0	0
2020/08/04	2030	05/11/2020	9.38	Call	Bond Future	2,765.1900	2.7652	2,587.2100	2.5872	(6.436)	0	0	0
2020/08/04	2030	05/11/2020			Bond Future	9.4784	93.2364	9.5380	92.8975	0.629	0.0000	0.0000	101,109
2020/08/04	2030	05/11/2020	9.99	Call	Bond Future	4,710.4600	4.7105	4,474.0000	4.4740	(5.020)	0	0	0
2020/08/04	2030	05/11/2020	8.85	Put	Bond Future	5,213.3500	5.2134	5,429.7400	5.4297	4.151	0	0	0
2020/08/04	2030	05/11/2020	8.85	Call	Bond Future	1,536.9600	1.5370	1,414.5000	1.4145	(7.968)	0	0	3,000
2020/08/04	2030	05/11/2020	9.61	Call	Bond Future	3,431.5900	3.4316	3,230.2500	3.2302	(5.867)	0	0	0
2020/08/04	2030	05/11/2020	9.61	Put	Bond Future	2,685.2700	2.6853	2,822.7800	2.8228	5.121	0	0	3,000
2020/08/04	2030	05/11/2020	8.34	Put	Bond Future	7,578.6100	7.5786	7,842.5100	7.8425	3.482	0	0	0
2020/08/04	2030	05/11/2020	8.34	Call	Bond Future	775.7000	0.7757	700.7500	0.7008	(9.662)	0	0	1,000
2020/08/04	2030	05/11/2020	9.04	Put	Bond Future	4,471.5800	4.4716	4,668.1900	4.6682	4.397	0	0	0
2020/08/04	2030	05/11/2020	9.04	Call	Bond Future	1,926.8300	1.9268	1,784.5900	1.7846	(7.382)	0	0	1,000
2020/08/04	2030	05/11/2020	8.36	Put	Bond Future	7,475.7500	7.4758	7,738.0300	7.7380	3.508	0	0	0
2020/08/04	2030	05/11/2020	9.86	Put	Bond Future	2,107.5300	2.1075	2,221.3100	2.2213	5.399	0	0	14,160
2020/08/04	2030	05/11/2020	8.10	Call	Bond Future	544.3600	0.5444	487.3000	0.4873	(10.482)	0	0	3,000
2020/08/04	2030	05/11/2020	8.73	Put	Bond Future	5,720.1800	5.7202	5,948.7100	5.9487	3.995	0	0	0
2020/08/04	2030	05/11/2020	9.23	Put	Bond Future	3,804.9700	3.8050	3,981.5300	3.9815	4.640	0	0	0
2020/08/04	2030	05/11/2020	10.06	Call	Bond Future	4,968.5300	4.9685	4,726.2600	4.7263	(4.876)	0	0	0
2020/08/04	2030	05/11/2020	10.37	Put	Bond Future	1,268.1200	1.2681	1,341.7500	1.3418	5.806	0	0	15,414
2020/08/04	2030	05/11/2020	9.39	Call	Bond Future	2,792.3200	2.7923	2,613.3000	2.6133	(6.411)	0	0	0
2020/08/04	2030	05/11/2020	9.38	Put	Bond Future	3,328.4000	3.3284	3,489.2700	3.4893	4.833	0	0	0
2020/08/04	2030	05/11/2020	9.65	Call	Bond Future	3,555.6500	3.5556	3,350.3800	3.3504	(5.773)	0	0	0
2020/08/04	2030	05/11/2020	9.65	Put	Bond Future	2,584.0900	2.5841	2,717.6700	2.7177	5.169	0	0	2,500
2020/08/04	2030	05/11/2020	8.36	Call	Bond Future	797.9400	0.7979	721.3700	0.7214	(9.596)	0	0	14,160
2020/08/04	2030	05/11/2020	8.86	Put	Bond Future	5,172.4600	5.1725	5,387.8200	5.3878	4.164	0	0	0
2020/08/04	2030	05/11/2020	8.86	Call	Bond Future	1,556.0700	1.5561	1,432.5800	1.4326	(7.936)	0	0	14,160
2020/08/04	2030	05/11/2020	9.86	Call	Bond Future	4,249.6500	4.2496	4,024.5800	4.0246	(5.296)	0	0	0
2020/08/04	2030	05/11/2020	9.23	Call	Bond Future	2,374.3500	2.3744	2,212.0600	2.2121	(6.835)	0	0	3,000
2020/08/04	2030	05/11/2020	10.47	Call	Bond Future	6,576.9200	6.5769	6,305.2800	6.3053	(4.130)	0	0	0
2020/08/04	2030	05/11/2020	10.47	Put	Bond Future	1,145.7900	1.1458	1,213.0000	1.2130	5.866	0	0	3,000
2020/08/04	2030	05/11/2020	8.53	Put	Bond Future	6,631.9500	6.6320	6,879.6300	6.8796	3.735	0	0	0
2020/08/04	2030	05/11/2020	8.53	Call	Bond Future	1,009.2100	1.0092	918.0400	0.9180	(9.034)	0	0	15,414
2020/08/04	2030	05/11/2020	9.03	Put	Bond Future	4,508.7800	4.5088	4,706.4400	4.7064	4.384	0	0	0
2020/08/04	2030	05/11/2020	9.03	Call	Bond Future	1,904.9100	1.9049	1,763.7200	1.7637	(7.412)	0	0	15,414
2020/08/04	2030	05/11/2020	10.37	Call	Bond Future	6,171.1600	6.1712	5,905.9400	5.9059	(4.298)	0	0	0
2020/08/04	2030	05/11/2020	9.40	Call	Bond Future	2,819.7900	2.8198	2,639.7400	2.6397	(6.385)	0	0	0
2020/08/04	2030	05/11/2020	9.40	Put	Bond Future	3,268.1500	3.2681	3,426.9500	3.4269	4.859	0	0	0
2020/08/04	2030	04/02/2021	9.12	Call	Bond Future	2,602.6500	2.6026	2,442.4500	2.4425	(6.155)	0	0	1,000
2020/08/04	2030	04/02/2021	8.36	Call	Bond Future	1,304.4000	1.3044	1,206.2000	1.2062	(7.528)	0	0	800
2020/08/04	2030	04/02/2021	9.16	Call	Bond Future	2,691.2500	2.6913	2,527.5100	2.5275	(6.084)	0	0	0
2020/08/04	2030	04/02/2021	9.15	Put	Bond Future	5,663.8400	5.6638	5,886.8800	5.8869	3.938	0	0	0

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2020/08/04	2030	04/02/2021			Bond Future	9.6813	90.2618	9.7514	89.8759	0.724	0.0000	0.0000	0
2020/08/04	2030	04/02/2021	8.37	Put	Bond Future	8,947.5800	8.9476	9,234.5400	9.2345	3.207	0	0	0
2020/08/04	2030	04/02/2021	8.37	Call	Bond Future	1,317.2100	1.3172	1,218.2800	1.2183	(7.511)	0	0	1,000
2020/08/04	2030	04/02/2021	9.17	Call	Bond Future	2,713.4800	2.7135	2,548.8600	2.5489	(6.067)	0	0	0
2020/08/04	2030	04/02/2021	9.17	Put	Bond Future	5,593.3800	5.5934	5,814.6500	5.8147	3.956	0	0	0
2020/08/04	2030	04/02/2021	9.12	Put	Bond Future	5,770.5800	5.7706	5,996.2700	5.9963	3.911	0	0	0
2020/08/04	2030	04/02/2021	8.36	Put	Bond Future	8,996.1100	8.9961	9,283.8000	9.2838	3.198	0	0	0
2020/08/04	2030	04/02/2021	9.16	Put	Bond Future	5,628.6600	5.6287	5,850.8100	5.8508	3.947	0	0	0
2020/08/04	2030	04/02/2021	9.15	Call	Bond Future	2,668.8700	2.6689	2,506.0200	2.5060	(6.102)	0	0	0
2020/08/04	2030	04/02/2021	8.86	Put	Bond Future	6,759.0600	6.7591	7,007.3800	7.0074	3.674	0	0	0
2020/08/04	2030	04/02/2021	8.86	Call	Bond Future	2,074.5600	2.0746	1,936.9900	1.9370	(6.631)	0	0	800
2020/08/04	2030	04/02/2021	10.20	Call	Bond Future	5,592.8600	5.5929	5,341.6000	5.3416	(4.493)	0	0	0
2020/08/04	2030	04/02/2021	10.20	Put	Bond Future	2,788.3900	2.7884	2,923.0200	2.9230	4.828	0	0	1,800
2020/08/04	2030	06/05/2021	10.04	Put	Bond Future	4,228.2000	4.2282	4,424.8100	4.4248	4.650	0	0	0
2020/08/04	2030	06/05/2021	9.15	Call	Bond Future	2,817.3300	2.8173	2,640.3300	2.6403	(6.283)	0	0	0
2020/08/04	2030	06/05/2021	11.69	Call	Bond Future	10,450.9800	10.4510	10,087.9900	10.0880	(3.473)	0	0	0
2020/08/04	2030	06/05/2021	11.70	Put	Bond Future	1,478.4700	1.4785	1,564.8600	1.5649	5.843	0	0	0
2020/08/04	2030	06/05/2021			Bond Future	9.8928	91.2936	9.9773	90.8437	0.854	0.0000	0.0000	0
2020/08/04	2030	06/05/2021	10.74	Call	Bond Future	7,205.2900	7.2053	6,899.2200	6.8992	(4.248)	0	0	0
2020/08/04	2030	06/05/2021	10.74	Put	Bond Future	2,825.8400	2.8258	2,969.6600	2.9697	5.089	0	0	0
2020/08/04	2030	06/05/2021	7.97	Call	Bond Future	1,107.1200	1.1071	1,018.5700	1.0186	(7.998)	0	0	700
2020/08/04	2030	06/05/2021	9.92	Call	Bond Future	4,675.9300	4.6759	4,432.5600	4.4326	(5.205)	0	0	0
2020/08/04	2030	06/05/2021	10.04	Call	Bond Future	5,010.0300	5.0100	4,756.7500	4.7568	(5.055)	0	0	0
2020/08/04	2030	06/05/2021	9.15	Put	Bond Future	6,901.7600	6.9018	7,174.6500	7.1747	3.954	0	0	0
2020/08/04	2030	06/05/2021	11.69	Put	Bond Future	1,489.7100	1.4897	1,576.6100	1.5766	5.833	0	0	0
2020/08/04	2030	06/05/2021	11.70	Call	Bond Future	10,486.2200	10.4862	10,122.7200	10.1227	(3.466)	0	0	0
2020/08/04	2030	06/05/2021	7.97	Put	Bond Future	12,190.2200	12.1902	12,551.5600	12.5516	2.964	0	0	0
2020/08/04	2030	06/05/2021	9.92	Put	Bond Future	4,530.7000	4.5307	4,737.2200	4.7372	4.558	0	0	700
2020/08/04	2030	06/05/2021	9.22	Call	Bond Future	2,963.7800	2.9638	2,780.7100	2.7807	(6.177)	0	0	0
2020/08/04	2030	06/05/2021	9.22	Put	Bond Future	6,653.0900	6.6531	6,919.9100	6.9199	4.010	0	0	700
2020/08/04	2030	06/05/2021	11.71	Call	Bond Future	10,521.4900	10.5215	10,157.4800	10.1575	(3.460)	0	0	0
2020/08/04	2030	06/05/2021	11.71	Put	Bond Future	1,467.3000	1.4673	1,553.1800	1.5532	5.853	0	0	0
2020/08/04	2030	05/08/2021	10.41	Call	Bond Future	1,380.9800	1.3810	886.7300	0.8867	(35.790)	0	0	0
2020/08/04	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2030	05/08/2021			Bond Future	10.1391	88.2645	10.2354	87.7703	0.950	0.0000	0.0000	0
2020/08/04	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2030	05/08/2021	10.42	Call	Bond Future	1,431.4300	1.4314	937.1800	0.9372	(34.528)	0	0	0
2020/08/04	2030	05/08/2021	10.43	Call	Bond Future	1,481.8400	1.4818	987.5900	0.9876	(33.354)	0	0	0
2020/08/04	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2032	06/08/2020	9.46	Put	Bond Future	4,804.8700	4.8049	5,156.1200	5.1561	7.310	0	0	0
2020/08/04	2032	06/08/2020	9.45	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/04	2032	06/08/2020	8.79	Put	Bond Future	9,347.7200	9.3477	9,699.0200	9.6990	3.758	0	0	0
2020/08/04	2032	06/08/2020	9.29	Put	Bond Future	5,929.3700	5.9294	6,280.6700	6.2807	5.925	0	0	0
2020/08/04	2032	06/08/2020			Bond Future	10.2199	89.7702	10.2777	89.4189	0.566	0.0000	0.0000	61,189
2020/08/04	2032	06/08/2020	9.91	Call	Bond Future	49.5400	0.0495	8.4900	0.0085	(82.862)	0	0	0
2020/08/04	2032	06/08/2020	9.91	Put	Bond Future	1,966.1700	1.9662	2,276.4200	2.2764	15.779	0	0	0
2020/08/04	2032	06/08/2020	9.46	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	2032	06/08/2020	9.45	Put	Bond Future	4,870.4900	4.8705	5,221.7500	5.2217	7.212	0	0	0
2020/08/04	2032	06/08/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/04	2032	06/08/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/04	2032	06/08/2020	9.47	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/08/04	2032	06/08/2020	9.47	Put	Bond Future	4,739.3100	4.7393	5,090.5500	5.0906	7.411	0	0	0
2020/08/04	2032	05/11/2020	9.61	Put	Bond Future	6,537.8600	6.5379	6,794.0100	6.7940	3.918	0	0	0
2020/08/04	2032	05/11/2020	10.99	Call	Bond Future	5,273.1500	5.2732	5,008.7500	5.0088	(5.014)	0	0	0
2020/08/04	2032	05/11/2020	9.44	Put	Bond Future	7,359.9400	7.3599	7,633.0600	7.6331	3.711	0	0	0
2020/08/04	2032	05/11/2020	11.08	Call	Bond Future	5,613.6800	5.6137	5,341.7300	5.3417	(4.844)	0	0	0
2020/08/04	2032	05/11/2020	9.77	Put	Bond Future	5,825.0100	5.8250	6,064.2200	6.0642	4.107	0	0	0
2020/08/04	2032	05/11/2020			Bond Future	10.4392	86.5221	10.5034	86.1443	0.614	0.0000	0.0000	102,046
2020/08/04	2032	05/11/2020	10.99	Put	Bond Future	2,102.5100	2.1025	2,215.9200	2.2159	5.394	0	0	3,000
2020/08/04	2032	05/11/2020	9.76	Call	Bond Future	1,722.0200	1.7220	1,584.5000	1.5845	(7.986)	0	0	0
2020/08/04	2032	05/11/2020	9.76	Put	Bond Future	5,867.8100	5.8678	6,108.1000	6.1081	4.095	0	0	0
2020/08/04	2032	05/11/2020	9.11	Call	Bond Future	760.8000	0.7608	684.8000	0.6848	(9.989)	0	0	3,000
2020/08/04	2032	05/11/2020	9.61	Call	Bond Future	1,439.6500	1.4397	1,317.9900	1.3180	(8.451)	0	0	3,000
2020/08/04	2032	05/11/2020	9.44	Call	Bond Future	1,165.6100	1.1656	1,060.9200	1.0609	(8.982)	0	0	1,000
2020/08/04	2032	05/11/2020	11.08	Put	Bond Future	1,940.4500	1.9404	2,046.3100	2.0463	5.455	0	0	1,000
2020/08/04	2032	05/11/2020	9.77	Call	Bond Future	1,742.2200	1.7422	1,603.6200	1.6036	(7.955)	0	0	0
2020/08/04	2032	05/11/2020	9.11	Put	Bond Future	9,134.7900	9.1348	9,436.6000	9.4366	3.304	0	0	0
2020/08/04	2032	05/11/2020	8.94	Put	Bond Future	10,123.9600	10.1240	10,438.5800	10.4386	3.108	0	0	0
2020/08/04	2032	05/11/2020	8.94	Call	Bond Future	599.7200	0.5997	536.5300	0.5365	(10.537)	0	0	1,000
2020/08/04	2032	05/11/2020	9.75	Call	Bond Future	1,701.9700	1.7020	1,565.5200	1.5655	(8.017)	0	0	0
2020/08/04	2032	05/11/2020	9.75	Put	Bond Future	5,910.8300	5.9108	6,152.1900	6.1522	4.083	0	0	0
2020/08/04	2032	04/02/2021	9.29	Call	Bond Future	1,555.6100	1.5556	1,442.4100	1.4424	(7.277)	0	0	800
2020/08/04	2032	04/02/2021	10.82	Put	Bond Future	4,089.7600	4.0898	4,267.4100	4.2674	4.344	0	0	800
2020/08/04	2032	04/02/2021	9.63	Call	Bond Future	2,083.3500	2.0834	1,943.1200	1.9431	(6.731)	0	0	0
2020/08/04	2032	04/02/2021			Bond Future	10.6590	87.4787	10.7330	87.0562	0.694	0.0000	0.0000	0
2020/08/04	2032	04/02/2021	8.79	Put	Bond Future	12,673.7200	12.6737	13,017.7300	13.0177	2.714	0	0	0
2020/08/04	2032	04/02/2021	8.79	Call	Bond Future	964.9600	0.9650	886.4500	0.8864	(8.136)	0	0	800
2020/08/04	2032	04/02/2021	9.61	Call	Bond Future	2,049.2900	2.0493	1,910.7100	1.9107	(6.762)	0	0	0
2020/08/04	2032	04/02/2021	9.61	Put	Bond Future	8,366.2800	8.3663	8,650.2200	8.6502	3.394	0	0	0
2020/08/04	2032	04/02/2021	9.29	Put	Bond Future	9,926.9800	9.9270	10,236.3000	10.2363	3.116	0	0	0
2020/08/04	2032	04/02/2021	10.82	Call	Bond Future	5,005.2800	5.0053	4,760.4100	4.7604	(4.892)	0	0	0
2020/08/04	2032	04/02/2021	9.63	Put	Bond Future	8,274.0000	8.2740	8,556.2900	8.5563	3.412	0	0	0
2020/08/04	2032	04/02/2021	9.62	Call	Bond Future	2,066.2700	2.0663	1,926.8700	1.9269	(6.746)	0	0	0
2020/08/04	2032	04/02/2021	9.62	Put	Bond Future	8,320.0600	8.3201	8,603.1800	8.6032	3.403	0	0	0
2020/08/04	2032	06/05/2021	12.57	Call	Bond Future	10,715.1700	10.7152	10,337.4100	10.3374	(3.525)	0	0	0
2020/08/04	2032	06/05/2021	12.12	Put	Bond Future	2,718.6100	2.7186	2,850.9000	2.8509	4.866	0	0	0
2020/08/04	2032	06/05/2021			Bond Future	10.8849	84.3322	10.9723	83.8484	0.803	0.0000	0.0000	0
2020/08/04	2032	06/05/2021	12.57	Put	Bond Future	2,031.6200	2.0316	2,137.6300	2.1376	5.218	0	0	736
2020/08/04	2032	06/05/2021	10.33	Put	Bond Future	6,933.9600	6.9340	7,202.4200	7.2024	3.872	0	0	0
2020/08/04	2032	06/05/2021	10.33	Call	Bond Future	3,770.4000	3.7704	3,555.0900	3.5551	(5.711)	0	0	736
2020/08/04	2032	06/05/2021	12.11	Call	Bond Future	9,178.3000	9.1783	8,827.4500	8.8275	(3.823)	0	0	0
2020/08/04	2032	06/05/2021	12.11	Put	Bond Future	2,735.7500	2.7357	2,868.6700	2.8687	4.859	0	0	0
2020/08/04	2032	06/05/2021	12.12	Call	Bond Future	9,210.8600	9.2109	8,859.3800	8.8594	(3.816)	0	0	0
2020/08/04	2032	06/05/2021	12.10	Call	Bond Future	9,145.7800	9.1458	8,795.5500	8.7955	(3.829)	0	0	0
2020/08/04	2032	06/05/2021	12.10	Put	Bond Future	2,752.9900	2.7530	2,886.5300	2.8865	4.851	0	0	0

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2020/08/04	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2032	05/08/2021			Bond Future	11.1379	85.2333	11.2361	84.7076	0.881	0.0000	0.0000	0
2020/08/04	2032	05/08/2021	11.36	Call	Bond Future	1,182.4500	1.1825	656.8000	0.6568	(44.454)	0	0	0
2020/08/04	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2032	05/08/2021	11.37	Call	Bond Future	1,235.1400	1.2351	709.4900	0.7095	(42.558)	0	0	0
2020/08/04	2032	05/08/2021	11.35	Call	Bond Future	1,129.7100	1.1297	604.0600	0.6041	(46.530)	0	0	0
2020/08/04	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2033	06/08/2020			Bond Future	92.6575	92.6575	93.2570	93.2570	0.647	0.0000	0.0000	4,450
2020/08/04	2033	05/11/2020			Bond Future	92.4082	92.4082	92.9896	92.9896	0.629	0.0000	0.0000	9,616
2020/08/04	2033	04/02/2021			Bond Future	93.4514	93.4514	93.9958	93.9958	0.583	0.0000	0.0000	0
2020/08/04	2033	06/05/2021			Bond Future	93.3264	93.3264	93.8160	93.8160	0.525	0.0000	0.0000	0
2020/08/04	2033	05/08/2021			Bond Future	94.3470	94.3470	94.8008	94.8008	0.481	0.0000	0.0000	0
2020/08/04	2037	06/08/2020	9.88	Put	Bond Future	8,859.8900	8.8599	8,813.8200	8.8138	(0.520)	0	0	0
2020/08/04	2037	06/08/2020			Bond Future	11.1797	80.2973	11.1724	80.3434	(0.065)	0.0000	0.0000	41,295
2020/08/04	2037	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2037	06/08/2020	9.87	Put	Bond Future	8,933.7100	8.9337	8,887.6400	8.8876	(0.516)	0	0	0
2020/08/04	2037	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2037	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2037	06/08/2020	9.86	Put	Bond Future	9,007.6100	9.0076	8,961.5400	8.9615	(0.511)	0	0	0
2020/08/04	2037	05/11/2020	10.18	Call	Bond Future	1,081.0000	1.0810	1,072.1500	1.0722	(0.819)	0	0	0
2020/08/04	2037	05/11/2020	10.17	Put	Bond Future	9,163.1400	9.1631	9,128.9700	9.1290	(0.373)	0	0	0
2020/08/04	2037	05/11/2020			Bond Future	11.4001	81.0985	11.3959	81.1239	(0.036)	0.0000	0.0000	131,351
2020/08/04	2037	05/11/2020	10.19	Call	Bond Future	1,094.2300	1.0942	1,085.3500	1.0853	(0.812)	0	0	0
2020/08/04	2037	05/11/2020	10.19	Put	Bond Future	9,047.9700	9.0480	9,013.7400	9.0137	(0.378)	0	0	0
2020/08/04	2037	05/11/2020	10.17	Call	Bond Future	1,067.8900	1.0679	1,059.0700	1.0591	(0.826)	0	0	0
2020/08/04	2037	05/11/2020	10.18	Put	Bond Future	9,105.4500	9.1054	9,071.2500	9.0713	(0.376)	0	0	0
2020/08/04	2037	04/02/2021	13.73	Call	Bond Future	12,368.8600	12.3689	12,349.5600	12.3496	(0.156)	0	0	0
2020/08/04	2037	04/02/2021	10.85	Call	Bond Future	2,989.1000	2.9891	2,971.8400	2.9718	(0.577)	0	0	0
2020/08/04	2037	04/02/2021	10.35	Call	Bond Future	2,037.5200	2.0375	2,022.7500	2.0228	(0.725)	0	0	0
2020/08/04	2037	04/02/2021	10.28	Put	Bond Future	10,567.4000	10.5674	10,565.1500	10.5652	(0.021)	0	0	0
2020/08/04	2037	04/02/2021	10.27	Call	Bond Future	1,909.3400	1.9093	1,895.0000	1.8950	(0.751)	0	0	0
2020/08/04	2037	04/02/2021			Bond Future	11.6259	77.7397	11.6279	77.7275	0.018	0.0000	0.0000	0
2020/08/04	2037	04/02/2021	11.97	Put	Bond Future	4,121.1500	4.1212	4,112.5800	4.1126	(0.208)	0	0	0
2020/08/04	2037	04/02/2021	11.97	Call	Bond Future	6,118.9000	6.1189	6,098.1900	6.0982	(0.338)	0	0	300
2020/08/04	2037	04/02/2021	9.65	Put	Bond Future	14,294.5300	14.2945	14,295.8900	14.2959	0.010	0	0	0
2020/08/04	2037	04/02/2021	9.65	Call	Bond Future	1,100.3700	1.1004	1,089.5900	1.0896	(0.980)	0	0	72
2020/08/04	2037	04/02/2021	11.90	Call	Bond Future	5,895.1300	5.8951	5,874.5100	5.8745	(0.350)	0	0	0
2020/08/04	2037	04/02/2021	13.73	Put	Bond Future	1,308.0700	1.3081	1,300.9100	1.3009	(0.547)	0	0	300
2020/08/04	2037	04/02/2021	10.85	Put	Bond Future	7,801.3200	7.8013	7,796.2000	7.7962	(0.066)	0	0	72
2020/08/04	2037	04/02/2021	10.35	Put	Bond Future	10,195.2400	10.1952	10,192.6100	10.1926	(0.026)	0	0	72
2020/08/04	2037	04/02/2021	10.28	Call	Bond Future	1,925.0500	1.9250	1,910.6600	1.9107	(0.748)	0	0	0
2020/08/04	2037	04/02/2021	10.27	Put	Bond Future	10,621.2600	10.6213	10,619.0600	10.6191	(0.021)	0	0	0
2020/08/04	2037	04/02/2021	11.90	Put	Bond Future	4,297.2400	4.2972	4,288.7600	4.2888	(0.197)	0	0	240
2020/08/04	2037	04/02/2021	10.48	Put	Bond Future	9,526.4900	9.5265	9,523.1800	9.5232	(0.035)	0	0	0
2020/08/04	2037	04/02/2021	10.48	Call	Bond Future	2,258.0100	2.2580	2,242.5600	2.2426	(0.684)	0	0	240
2020/08/04	2037	04/02/2021	10.29	Call	Bond Future	1,940.8500	1.9409	1,926.4000	1.9264	(0.745)	0	0	0

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2020/08/04	2037	04/02/2021	10.29	Put	Bond Future	10,513.7200	10.5137	10,511.4100	10.5114	(0.022)	0	0	0
2020/08/04	2037	06/05/2021	12.42	Call	Bond Future	7,635.2200	7.6352	7,585.0800	7.5851	(0.657)	0	0	0
2020/08/04	2037	06/05/2021			Bond Future	11.8578	78.6286	11.8689	78.5647	0.094	0.0000	0.0000	0
2020/08/04	2037	06/05/2021	12.42	Put	Bond Future	4,506.9500	4.5069	4,520.7800	4.5208	0.307	0	0	0
2020/08/04	2037	06/05/2021	12.43	Call	Bond Future	7,668.7500	7.6688	7,618.5300	7.6185	(0.655)	0	0	0
2020/08/04	2037	06/05/2021	12.44	Put	Bond Future	4,466.1900	4.4662	4,479.8500	4.4799	0.306	0	0	0
2020/08/04	2037	06/05/2021	12.43	Put	Bond Future	4,486.6500	4.4867	4,500.4000	4.5004	0.306	0	0	0
2020/08/04	2037	06/05/2021	12.44	Call	Bond Future	7,702.0700	7.7021	7,651.7600	7.6518	(0.653)	0	0	0
2020/08/04	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2037	05/08/2021	12.27	Call	Bond Future	823.1300	0.8231	724.3000	0.7243	(12.007)	0	0	0
2020/08/04	2037	05/08/2021	12.28	Call	Bond Future	877.7100	0.8777	778.8800	0.7789	(11.260)	0	0	0
2020/08/04	2037	05/08/2021			Bond Future	12.1206	75.2136	12.1384	75.1148	0.147	0.0000	0.0000	0
2020/08/04	2037	05/08/2021	12.26	Call	Bond Future	768.4800	0.7685	669.6500	0.6697	(12.860)	0	0	0
2020/08/04	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2038	06/08/2020			Bond Future	103.5279	103.5279	103.2594	103.2594	(0.259)	0.0000	0.0000	8,046
2020/08/04	2038	05/11/2020			Bond Future	104.5863	104.5863	104.2878	104.2878	(0.285)	0.0000	0.0000	11,001
2020/08/04	2038	04/02/2021			Bond Future	104.0730	104.0730	103.7225	103.7225	(0.337)	0.0000	0.0000	0
2020/08/04	2038	06/05/2021			Bond Future	105.2861	105.2861	104.8634	104.8634	(0.402)	0.0000	0.0000	0
2020/08/04	2038	05/08/2021			Bond Future	104.7191	104.7191	104.2458	104.2458	(0.452)	0.0000	0.0000	0
2020/08/04	2040	06/08/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2040	06/08/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2040	06/08/2020	10.02	Put	Bond Future	10,351.3700	10.3514	10,401.5000	10.4015	0.484	0	0	0
2020/08/04	2040	06/08/2020	10.85	Call	Bond Future	2.4200	0.0024	0.2300	0.0002	(90.496)	0	0	0
2020/08/04	2040	06/08/2020	11.26	Put	Bond Future	1,516.2200	1.5162	1,477.5300	1.4775	(2.552)	0	0	517
2020/08/04	2040	06/08/2020			Bond Future	11.4599	81.2733	11.4676	81.2231	0.067	0.0000	0.0000	15,901
2020/08/04	2040	06/08/2020	10.04	Put	Bond Future	10,193.3900	10.1934	10,243.5200	10.2435	0.492	0	0	0
2020/08/04	2040	06/08/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2040	06/08/2020	10.03	Put	Bond Future	10,272.3300	10.2723	10,322.4600	10.3225	0.488	0	0	0
2020/08/04	2040	06/08/2020	10.85	Put	Bond Future	4,144.6400	4.1446	4,192.5800	4.1926	1.157	0	0	12,496
2020/08/04	2040	06/08/2020	11.26	Call	Bond Future	195.4000	0.1954	106.5800	0.1066	(45.455)	0	0	0
2020/08/04	2040	06/08/2020	9.57	Put	Bond Future	14,022.9300	14.0229	14,073.0600	14.0731	0.357	0	0	0
2020/08/04	2040	06/08/2020	10.79	Put	Bond Future	4,569.1400	4.5691	4,618.3700	4.6184	1.077	0	0	0
2020/08/04	2040	06/08/2020	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/04	2040	06/08/2020	10.07	Put	Bond Future	9,957.2300	9.9572	10,007.3600	10.0074	0.503	0	0	0
2020/08/04	2040	06/08/2020	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/04	2040	06/08/2020	10.79	Call	Bond Future	0.9600	0.0010	0.0600	0.0001	(93.750)	0	0	0
2020/08/04	2040	05/11/2020	11.00	Put	Bond Future	6,623.4200	6.6234	6,651.6600	6.6517	0.426	0	0	0
2020/08/04	2040	05/11/2020	10.23	Call	Bond Future	832.4900	0.8325	807.3800	0.8074	(3.016)	0	0	2,000
2020/08/04	2040	05/11/2020	11.70	Put	Bond Future	3,956.6100	3.9566	3,969.3000	3.9693	0.321	0	0	2,000
2020/08/04	2040	05/11/2020	9.50	Call	Bond Future	279.1900	0.2792	267.5800	0.2676	(4.158)	0	0	2,000
2020/08/04	2040	05/11/2020	10.00	Call	Bond Future	606.3500	0.6063	586.0700	0.5861	(3.345)	0	0	2,380
2020/08/04	2040	05/11/2020	10.30	Call	Bond Future	912.5200	0.9125	885.8600	0.8859	(2.922)	0	0	0
2020/08/04	2040	05/11/2020			Bond Future	11.6835	82.0841	11.6949	82.0122	0.097	0.0000	0.0000	55,564
2020/08/04	2040	05/11/2020	9.73	Put	Bond Future	14,494.4300	14.4944	14,551.1400	14.5511	0.391	0	0	0
2020/08/04	2040	05/11/2020	9.73	Call	Bond Future	405.0200	0.4050	389.7600	0.3898	(3.768)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	2040	05/11/2020	10.23	Put	Bond Future	10,958.2200	10.9582	11,005.0800	11.0051	0.428	0	0	0
2020/08/04	2040	05/11/2020	10.30	Put	Bond Future	10,504.4300	10.5044	10,549.7400	10.5497	0.431	0	0	0
2020/08/04	2040	05/11/2020	11.00	Call	Bond Future	2,103.5600	2.1036	2,059.8300	2.0598	(2.079)	0	0	2,380
2020/08/04	2040	05/11/2020	11.70	Call	Bond Future	4,061.0200	4.0610	4,001.7400	4.0017	(1.460)	0	0	0
2020/08/04	2040	05/11/2020	9.50	Put	Bond Future	16,284.5700	16.2846	16,344.9300	16.3449	0.371	0	0	0
2020/08/04	2040	05/11/2020	10.00	Put	Bond Future	12,522.0100	12.5220	12,573.7000	12.5737	0.413	0	0	0
2020/08/04	2040	05/11/2020	10.31	Call	Bond Future	924.4000	0.9244	897.5200	0.8975	(2.908)	0	0	0
2020/08/04	2040	05/11/2020	10.32	Put	Bond Future	10,376.7100	10.3767	10,421.5700	10.4216	0.432	0	0	0
2020/08/04	2040	05/11/2020	11.50	Call	Bond Future	3,441.3900	3.4414	3,385.9800	3.3860	(1.610)	0	0	0
2020/08/04	2040	05/11/2020	11.50	Put	Bond Future	4,615.3600	4.6154	4,631.9200	4.6319	0.359	0	0	2,000
2020/08/04	2040	05/11/2020	10.31	Put	Bond Future	10,440.4600	10.4405	10,485.5500	10.4856	0.432	0	0	0
2020/08/04	2040	05/11/2020	10.32	Call	Bond Future	936.4000	0.9364	909.2900	0.9093	(2.895)	0	0	0
2020/08/04	2040	04/02/2021	9.49	Call	Bond Future	726.5000	0.7265	705.9800	0.7060	(2.825)	0	0	500
2020/08/04	2040	04/02/2021	9.57	Put	Bond Future	17,579.1200	17.5791	17,668.1400	17.6681	0.506	0	0	0
2020/08/04	2040	04/02/2021	10.07	Put	Bond Future	14,057.8500	14.0579	14,137.3900	14.1374	0.566	0	0	0
2020/08/04	2040	04/02/2021	10.42	Put	Bond Future	11,870.0200	11.8700	11,942.0800	11.9421	0.607	0	0	0
2020/08/04	2040	04/02/2021			Bond Future	11.9131	78.4859	11.9312	78.3750	0.152	0.0000	0.0000	0
2020/08/04	2040	04/02/2021	10.07	Call	Bond Future	1,303.6900	1.3037	1,272.3400	1.2723	(2.405)	0	0	800
2020/08/04	2040	04/02/2021	11.74	Call	Bond Future	4,775.8800	4.7759	4,706.2400	4.7062	(1.458)	0	0	0
2020/08/04	2040	04/02/2021	11.74	Put	Bond Future	5,847.5300	5.8475	5,888.7800	5.8888	0.705	0	0	800
2020/08/04	2040	04/02/2021	10.41	Call	Bond Future	1,766.8900	1.7669	1,728.2800	1.7283	(2.185)	0	0	0
2020/08/04	2040	04/02/2021	10.41	Put	Bond Future	11,929.3400	11.9293	12,001.6200	12.0016	0.606	0	0	0
2020/08/04	2040	04/02/2021	9.49	Put	Bond Future	18,185.0600	18.1851	18,275.4300	18.2754	0.497	0	0	0
2020/08/04	2040	04/02/2021	9.57	Call	Bond Future	791.6500	0.7917	769.7800	0.7698	(2.763)	0	0	800
2020/08/04	2040	04/02/2021	10.42	Call	Bond Future	1,782.0300	1.7820	1,743.2000	1.7432	(2.179)	0	0	0
2020/08/04	2040	04/02/2021	10.24	Put	Bond Future	12,966.4600	12.9665	13,042.4400	13.0424	0.586	0	0	0
2020/08/04	2040	04/02/2021	10.24	Call	Bond Future	1,522.8900	1.5229	1,487.9800	1.4880	(2.292)	0	0	500
2020/08/04	2040	04/02/2021	11.57	Call	Bond Future	4,283.0900	4.2831	4,217.2300	4.2172	(1.538)	0	0	0
2020/08/04	2040	04/02/2021	11.57	Put	Bond Future	6,430.8500	6.4309	6,475.8800	6.4759	0.700	0	0	500
2020/08/04	2040	04/02/2021	10.40	Call	Bond Future	1,751.8300	1.7518	1,713.4400	1.7134	(2.191)	0	0	0
2020/08/04	2040	04/02/2021	10.40	Put	Bond Future	11,988.8400	11.9888	12,061.3400	12.0613	0.605	0	0	0
2020/08/04	2040	06/05/2021	12.44	Put	Bond Future	5,285.1700	5.2852	5,343.1800	5.3432	1.098	0	0	0
2020/08/04	2040	06/05/2021			Bond Future	12.1487	79.3835	12.1764	79.2192	0.228	0.0000	0.0000	0
2020/08/04	2040	06/05/2021	12.43	Call	Bond Future	6,950.9900	6.9510	6,844.8800	6.8449	(1.527)	0	0	0
2020/08/04	2040	06/05/2021	12.43	Put	Bond Future	5,311.1000	5.3111	5,369.3500	5.3693	1.097	0	0	0
2020/08/04	2040	06/05/2021	12.44	Call	Bond Future	6,982.3000	6.9823	6,875.9500	6.8760	(1.523)	0	0	0
2020/08/04	2040	06/05/2021	12.42	Call	Bond Future	6,919.4700	6.9195	6,813.5900	6.8136	(1.530)	0	0	0
2020/08/04	2040	06/05/2021	12.42	Put	Bond Future	5,336.8800	5.3369	5,395.3600	5.3954	1.096	0	0	0
2020/08/04	2040	05/08/2021	12.47	Call	Bond Future	312.1200	0.3121	111.5900	0.1116	(64.248)	0	0	0
2020/08/04	2040	05/08/2021			Bond Future	12.4153	75.7262	12.4504	75.5257	0.283	0.0000	0.0000	0
2020/08/04	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2040	05/08/2021	12.48	Call	Bond Future	368.9500	0.3690	168.4200	0.1684	(54.352)	0	0	0
2020/08/04	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2040	05/08/2021	12.49	Call	Bond Future	425.7100	0.4257	225.1800	0.2252	(47.105)	0	0	0
2020/08/04	2044	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2044	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	474

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2020/08/04	2044	06/08/2020	11.09	Put	Bond Future	3,284.8900	3.2849	3,259.5400	3.2595	(0.772)	0	0	474
2020/08/04	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2044	06/08/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2044	06/08/2020			Bond Future	11.5796	77.5829	11.5773	77.5976	(0.020)	0.0000	0.0000	34,724
2020/08/04	2044	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2044	06/08/2020	9.86	Put	Bond Future	12,614.7900	12.6148	12,600.0200	12.6000	(0.117)	0	0	0
2020/08/04	2044	06/08/2020	9.36	Put	Bond Future	16,940.9500	16.9410	16,926.1800	16.9262	(0.087)	0	0	0
2020/08/04	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	474
2020/08/04	2044	06/08/2020	9.98	Put	Bond Future	11,625.0800	11.6251	11,610.3100	11.6103	(0.127)	0	0	0
2020/08/04	2044	06/08/2020	9.88	Put	Bond Future	12,448.5800	12.4486	12,433.8100	12.4338	(0.119)	0	0	0
2020/08/04	2044	06/08/2020	11.09	Call	Bond Future	13.7900	0.0138	3.2100	0.0032	(76.722)	0	0	0
2020/08/04	2044	06/08/2020	9.01	Put	Bond Future	20,175.7300	20.1757	20,160.9600	20.1610	(0.073)	0	0	0
2020/08/04	2044	06/08/2020	9.66	Put	Bond Future	14,305.3000	14.3053	14,290.5300	14.2905	(0.103)	0	0	0
2020/08/04	2044	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2044	06/08/2020	9.87	Put	Bond Future	12,531.6200	12.5316	12,516.8500	12.5168	(0.118)	0	0	0
2020/08/04	2044	06/08/2020	10.93	Call	Bond Future	1.6400	0.0016	0.1600	0.0002	(90.244)	0	0	0
2020/08/04	2044	06/08/2020	10.93	Put	Bond Future	4,393.4900	4.3935	4,377.2400	4.3772	(0.370)	0	0	0
2020/08/04	2044	05/11/2020	11.06	Put	Bond Future	6,896.6000	6.8966	6,881.2900	6.8813	(0.222)	0	0	525
2020/08/04	2044	05/11/2020	11.43	Call	Bond Future	2,952.5200	2.9525	2,929.3200	2.9293	(0.786)	0	0	0
2020/08/04	2044	05/11/2020	9.72	Put	Bond Future	15,505.3900	15.5054	15,502.7000	15.5027	(0.017)	0	0	0
2020/08/04	2044	05/11/2020	9.97	Call	Bond Future	503.3600	0.5034	492.9600	0.4930	(2.066)	0	0	300
2020/08/04	2044	05/11/2020	9.29	Put	Bond Future	19,097.9200	19.0979	19,098.5000	19.0985	0.003	0	0	0
2020/08/04	2044	05/11/2020	9.96	Put	Bond Future	13,660.5900	13.6606	13,655.7300	13.6557	(0.036)	0	0	0
2020/08/04	2044	05/11/2020	10.36	Call	Bond Future	869.4700	0.8695	855.2800	0.8553	(1.632)	0	0	0
2020/08/04	2044	05/11/2020			Bond Future	11.7989	78.3569	11.7998	78.3515	0.007	0.0000	0.0000	46,511
2020/08/04	2044	05/11/2020	9.72	Call	Bond Future	340.9000	0.3409	332.7700	0.3328	(2.385)	0	0	1,815
2020/08/04	2044	05/11/2020	9.97	Put	Bond Future	13,586.3200	13.5863	13,581.3600	13.5814	(0.037)	0	0	0
2020/08/04	2044	05/11/2020	9.96	Call	Bond Future	495.8800	0.4959	485.5800	0.4856	(2.077)	0	0	0
2020/08/04	2044	05/11/2020	11.38	Call	Bond Future	2,817.4800	2.8175	2,794.5400	2.7945	(0.814)	0	0	0
2020/08/04	2044	05/11/2020	11.38	Put	Bond Future	5,513.4500	5.5135	5,495.9500	5.4960	(0.317)	0	0	300
2020/08/04	2044	05/11/2020	10.34	Call	Bond Future	846.9000	0.8469	832.9000	0.8329	(1.653)	0	0	0
2020/08/04	2044	05/11/2020	10.34	Put	Bond Future	10,990.2600	10.9903	10,981.7000	10.9817	(0.078)	0	0	0
2020/08/04	2044	05/11/2020	11.06	Call	Bond Future	2,028.8800	2.0289	2,008.1300	2.0081	(1.023)	0	0	0
2020/08/04	2044	05/11/2020	10.04	Put	Bond Future	13,072.3900	13.0724	13,066.7700	13.0668	(0.043)	0	0	0
2020/08/04	2044	05/11/2020	11.17	Put	Bond Future	6,394.8400	6.3948	6,378.6700	6.3787	(0.253)	0	0	1,815
2020/08/04	2044	05/11/2020	11.43	Put	Bond Future	5,318.1500	5.3182	5,300.3900	5.3004	(0.334)	0	0	1,815
2020/08/04	2044	05/11/2020	8.87	Put	Bond Future	22,942.2200	22.9422	22,945.0400	22.9450	0.012	0	0	0
2020/08/04	2044	05/11/2020	9.29	Call	Bond Future	161.2300	0.1612	156.3700	0.1564	(3.014)	0	0	300
2020/08/04	2044	05/11/2020	10.36	Put	Bond Future	10,858.5500	10.8586	10,849.8000	10.8498	(0.081)	0	0	0
2020/08/04	2044	05/11/2020	10.04	Call	Bond Future	558.2300	0.5582	547.1700	0.5472	(1.981)	0	0	525
2020/08/04	2044	05/11/2020	9.34	Put	Bond Future	18,661.9300	18.6619	18,662.1800	18.6622	0.001	0	0	0
2020/08/04	2044	05/11/2020	9.34	Call	Bond Future	176.8400	0.1768	171.6500	0.1716	(2.935)	0	0	525
2020/08/04	2044	05/11/2020	11.17	Call	Bond Future	2,285.0700	2.2851	2,263.4600	2.2635	(0.946)	0	0	0
2020/08/04	2044	05/11/2020	8.87	Call	Bond Future	69.9100	0.0699	67.2900	0.0673	(3.748)	0	0	1,815
2020/08/04	2044	05/11/2020	10.02	Put	Bond Future	13,218.1600	13.2182	13,212.7300	13.2127	(0.041)	0	0	0
2020/08/04	2044	05/11/2020	10.02	Call	Bond Future	542.1000	0.5421	531.2300	0.5312	(2.005)	0	0	1,815
2020/08/04	2044	05/11/2020	10.35	Call	Bond Future	858.1300	0.8581	844.0300	0.8440	(1.643)	0	0	0
2020/08/04	2044	05/11/2020	10.35	Put	Bond Future	10,924.2900	10.9243	10,915.6300	10.9156	(0.079)	0	0	0

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2020/08/04	2044	04/02/2021	10.04	Put	Bond Future	15,030.9800	15.0310	15,056.4200	15.0564	0.169	0	0	0
2020/08/04	2044	04/02/2021	10.37	Call	Bond Future	1,570.9300	1.5709	1,550.8600	1.5509	(1.278)	0	0	0
2020/08/04	2044	04/02/2021	10.35	Put	Bond Future	12,975.5700	12.9756	12,997.7500	12.9978	0.171	0	0	0
2020/08/04	2044	04/02/2021			Bond Future	12.0243	74.8427	12.0313	74.8006	0.058	0.0000	0.0000	0
2020/08/04	2044	04/02/2021	10.37	Put	Bond Future	12,849.5600	12.8496	12,871.5200	12.8715	0.171	0	0	0
2020/08/04	2044	04/02/2021	10.35	Call	Bond Future	1,543.2300	1.5432	1,523.3800	1.5234	(1.286)	0	0	0
2020/08/04	2044	04/02/2021	10.04	Call	Bond Future	1,156.4100	1.1564	1,139.8200	1.1398	(1.435)	0	0	0
2020/08/04	2044	04/02/2021	10.84	Call	Bond Future	2,322.2400	2.3222	2,297.1100	2.2971	(1.082)	0	0	0
2020/08/04	2044	04/02/2021	10.36	Put	Bond Future	12,912.4700	12.9125	12,934.5300	12.9345	0.171	0	0	0
2020/08/04	2044	04/02/2021	10.84	Put	Bond Future	10,116.5500	10.1165	10,133.4500	10.1335	0.167	0	0	265
2020/08/04	2044	04/02/2021	10.29	Call	Bond Future	1,462.1700	1.4622	1,442.9600	1.4430	(1.314)	0	0	0
2020/08/04	2044	04/02/2021	10.29	Put	Bond Future	13,358.4100	13.3584	13,381.2300	13.3812	0.171	0	0	265
2020/08/04	2044	04/02/2021	9.66	Put	Bond Future	17,812.2600	17.8123	17,841.4600	17.8415	0.164	0	0	0
2020/08/04	2044	04/02/2021	9.66	Call	Bond Future	784.2000	0.7842	771.3700	0.7714	(1.636)	0	0	265
2020/08/04	2044	04/02/2021	10.36	Call	Bond Future	1,557.0400	1.5570	1,537.0700	1.5371	(1.283)	0	0	0
2020/08/04	2044	06/05/2021	12.43	Put	Bond Future	5,620.4700	5.6205	5,649.5400	5.6495	0.517	0	0	0
2020/08/04	2044	06/05/2021	12.44	Call	Bond Future	6,659.5900	6.6596	6,596.2800	6.5963	(0.951)	0	0	0
2020/08/04	2044	06/05/2021			Bond Future	12.2554	75.6986	12.2712	75.6064	0.129	0.0000	0.0000	0
2020/08/04	2044	06/05/2021	12.45	Call	Bond Future	6,689.9600	6.6900	6,626.5200	6.6265	(0.948)	0	0	0
2020/08/04	2044	06/05/2021	12.45	Put	Bond Future	5,567.1500	5.5672	5,595.9600	5.5960	0.517	0	0	0
2020/08/04	2044	06/05/2021	12.43	Call	Bond Future	6,629.2600	6.6293	6,566.0800	6.5661	(0.953)	0	0	0
2020/08/04	2044	06/05/2021	12.44	Put	Bond Future	5,593.7500	5.5938	5,622.6900	5.6227	0.517	0	0	0
2020/08/04	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2044	05/08/2021			Bond Future	12.5167	72.1271	12.5391	72.0010	0.179	0.0000	0.0000	0
2020/08/04	2044	05/08/2021	12.60	Call	Bond Future	466.6400	0.4666	340.5200	0.3405	(27.027)	0	0	0
2020/08/04	2044	05/08/2021	12.61	Call	Bond Future	522.3300	0.5223	396.2100	0.3962	(24.146)	0	0	0
2020/08/04	2044	05/08/2021	12.59	Call	Bond Future	410.8700	0.4109	284.7500	0.2848	(30.696)	0	0	0
2020/08/04	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	2046	06/08/2020			Bond Future	92.4627	92.4627	93.2430	93.2430	0.844	0.0000	0.0000	4,195
2020/08/04	2046	05/11/2020			Bond Future	91.6438	91.6438	92.4078	92.4078	0.834	0.0000	0.0000	15,660
2020/08/04	2046	04/02/2021			Bond Future	92.6786	92.6786	93.4080	93.4080	0.787	0.0000	0.0000	0
2020/08/04	2046	06/05/2021			Bond Future	91.9716	91.9716	92.6485	92.6485	0.736	0.0000	0.0000	0
2020/08/04	2046	05/08/2021			Bond Future	92.9770	92.9770	93.6207	93.6207	0.692	0.0000	0.0000	0
2020/08/04	2050	06/08/2020			Bond Future	92.7904	92.7904	93.3078	93.3078	0.558	0.0000	0.0000	10,340
2020/08/04	2050	05/11/2020			Bond Future	93.7389	93.7389	94.2372	94.2372	0.532	0.0000	0.0000	14,181
2020/08/04	2050	04/02/2021			Bond Future	92.9101	92.9101	93.3700	93.3700	0.495	0.0000	0.0000	0
2020/08/04	2050	06/05/2021			Bond Future	93.9930	93.9930	94.3970	94.3970	0.430	0.0000	0.0000	0
2020/08/04	2050	05/08/2021			Bond Future	93.0966	93.0966	93.4639	93.4639	0.395	0.0000	0.0000	0
2020/08/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/08/04	AL37	06/08/2020			Index Future	737.0950	737.0950	734.9450	734.9450	(0.292)	0.0000	0.0000	0
2020/08/04	AL37	05/11/2020			Index Future	744.5180	744.5180	742.1520	742.1520	(0.318)	0.0000	0.0000	0
2020/08/04	AL37	04/02/2021			Index Future	752.7330	752.7330	749.9950	749.9950	(0.364)	0.0000	0.0000	0
2020/08/04	AL37	06/05/2021			Index Future	761.3180	761.3180	758.0600	758.0600	(0.428)	0.0000	0.0000	0
2020/08/04	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/08/04	AL7T	06/08/2020			Index Future	805.8900	805.8900	803.0790	803.0790	(0.349)	0.0000	0.0000	0
2020/08/04	AL7T	05/11/2020			Index Future	814.0060	814.0060	810.9540	810.9540	(0.375)	0.0000	0.0000	0
2020/08/04	AL7T	04/02/2021			Index Future	822.9880	822.9880	819.5240	819.5240	(0.421)	0.0000	0.0000	0
2020/08/04	AL7T	06/05/2021			Index Future	832.3740	832.3740	828.3370	828.3370	(0.485)	0.0000	0.0000	0
2020/08/04	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/08/04	ALBI	06/08/2020			Index Future	704.2680	704.2680	703.0880	703.0880	(0.168)	0.0000	0.0000	11
2020/08/04	ALBI	05/11/2020			Index Future	711.3600	711.3600	709.9820	709.9820	(0.194)	0.0000	0.0000	214
2020/08/04	ALBI	04/02/2021			Index Future	719.2090	719.2090	717.4850	717.4850	(0.240)	0.0000	0.0000	0
2020/08/04	ALBI	06/05/2021			Index Future	727.4120	727.4120	725.2000	725.2000	(0.304)	0.0000	0.0000	0
2020/08/04	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/08/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/08/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/04	ES33	06/08/2020			Bond Future	11.8681	74.3703	11.8953	74.2302	0.229	0.0000	0.0000	0
2020/08/04	ES33	05/11/2020			Bond Future	12.1374	71.3391	12.1696	71.1787	0.265	0.0000	0.0000	350
2020/08/04	ES33	04/02/2021			Bond Future	12.4143	72.1276	12.4549	71.9320	0.327	0.0000	0.0000	0
2020/08/04	ES33	06/05/2021			Bond Future	12.6939	69.1753	12.7462	68.9313	0.412	0.0000	0.0000	0
2020/08/04	ES33	05/08/2021			Bond Future	13.0040	69.9145	13.0655	69.6377	0.473	0.0000	0.0000	0
2020/08/04	ES42	06/08/2020			Bond Future	12.2823	74.0236	12.2896	73.9821	0.059	0.0000	0.0000	0
2020/08/04	ES42	05/11/2020			Bond Future	12.5422	70.5046	12.5533	70.4435	0.089	0.0000	0.0000	4,919
2020/08/04	ES42	04/02/2021			Bond Future	12.8013	71.2848	12.8193	71.1897	0.140	0.0000	0.0000	0
2020/08/04	ES42	06/05/2021			Bond Future	13.0733	67.8409	13.1013	67.6981	0.214	0.0000	0.0000	0
2020/08/04	ES42	05/08/2021			Bond Future	13.3666	68.5652	13.4020	68.3913	0.265	0.0000	0.0000	0
2020/08/04	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	GOVI	06/08/2020	728.12	Put	GOVI	324,660.0000	32.4660	336,420.0000	33.6420	3.622	0	0	0
2020/08/04	GOVI	06/08/2020			GOVI	695.6540	695.6540	694.4780	694.4780	(0.169)	0.0000	0.0000	38
2020/08/04	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	06/08/2020	728.14	Put	GOVI	324,860.0000	32.4860	336,620.0000	33.6620	3.620	0	0	0
2020/08/04	GOVI	06/08/2020	728.13	Put	GOVI	324,760.0000	32.4760	336,520.0000	33.6520	3.621	0	0	0
2020/08/04	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	05/11/2020	737.84	Put	GOVI	351,810.0000	35.1810	365,520.0000	36.5520	3.897	0	0	0
2020/08/04	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	05/11/2020			GOVI	702.6590	702.6590	701.2880	701.2880	(0.195)	0.0000	0.0000	1,018
2020/08/04	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	05/11/2020	737.83	Put	GOVI	351,710.0000	35.1710	365,420.0000	36.5420	3.898	0	0	0
2020/08/04	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	05/11/2020	737.85	Put	GOVI	351,910.0000	35.1910	365,620.0000	36.5620	3.896	0	0	0
2020/08/04	GOVI	04/02/2021	750.96	Put	GOVI	405,470.0000	40.5470	422,610.0000	42.2610	4.227	0	0	0
2020/08/04	GOVI	04/02/2021			GOVI	710.4130	710.4130	708.6990	708.6990	(0.241)	0.0000	0.0000	0
2020/08/04	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	04/02/2021	750.95	Put	GOVI	405,370.0000	40.5370	422,510.0000	42.2510	4.228	0	0	0
2020/08/04	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	04/02/2021	750.94	Put	GOVI	405,270.0000	40.5270	422,410.0000	42.2410	4.229	0	0	0
2020/08/04	GOVI	06/05/2021	678.67	Call	GOVI	398,450.0000	39.8450	376,500.0000	37.6500	(5.509)	0	0	0
2020/08/04	GOVI	06/05/2021			GOVI	718.5150	718.5150	716.3200	716.3200	(0.305)	0.0000	0.0000	0
2020/08/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	06/05/2021	678.68	Call	GOVI	398,350.0000	39.8350	376,400.0000	37.6400	(5.510)	0	0	0
2020/08/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	06/05/2021	678.69	Call	GOVI	398,250.0000	39.8250	376,300.0000	37.6300	(5.512)	0	0	0
2020/08/04	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/08/04	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/08/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/08/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/04	IGOV	06/08/2020			Index Future	249.1500	249.1500	249.5330	249.5330	0.154	0.0000	0.0000	4
2020/08/04	IGOV	05/11/2020			Index Future	251.7210	251.7210	252.0420	252.0420	0.128	0.0000	0.0000	1,258
2020/08/04	IGOV	04/02/2021			Index Future	254.5600	254.5600	254.7670	254.7670	0.081	0.0000	0.0000	0
2020/08/04	IGOV	06/05/2021			Index Future	257.5240	257.5240	257.5680	257.5680	0.017	0.0000	0.0000	0
2020/08/04	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/08/04	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/04	IS05	17/12/2020			Interest Rate Swap	94.0100	94.0100	94.0100	94.0100	0.000	0.0000	0.0000	0
2020/08/04	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/08/04	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4000	90.4000	0.000	0.0000	0.0000	0

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2020/08/04	IS05	21/09/2021			Interest Rate Swap	89.3800	89.3800	89.3900	89.3900	0.011	0.0000	0.0000	0
2020/08/04	IS05	21/12/2021			Interest Rate Swap	90.6600	90.6600	90.6700	90.6700	0.011	0.0000	0.0000	51
2020/08/04	IS05	15/03/2022			Interest Rate Swap	90.1000	90.1000	90.1200	90.1200	0.022	0.0000	0.0000	0
2020/08/04	IS05	21/06/2022			Interest Rate Swap	90.2300	90.2300	90.2800	90.2800	0.055	0.0000	0.0000	0
2020/08/04	IS05	20/09/2022			Interest Rate Swap	93.4000	93.4000	93.4600	93.4600	0.064	0.0000	0.0000	0
2020/08/04	IS05	20/12/2022			Interest Rate Swap	93.9200	93.9200	93.9900	93.9900	0.075	0.0000	0.0000	0
2020/08/04	IS05	22/03/2023			Interest Rate Swap	86.3400	86.3400	86.4200	86.4200	0.093	0.0000	0.0000	0
2020/08/04	IS05	20/06/2023			Interest Rate Swap	91.9200	91.9200	91.9900	91.9900	0.076	0.0000	0.0000	0
2020/08/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/04	IS10	17/12/2025			Interest Rate Swap	80.5900	80.5900	80.6900	80.6900	0.124	0.0000	0.0000	0
2020/08/04	IS10	16/03/2026			Interest Rate Swap	77.2300	77.2300	77.3200	77.3200	0.117	0.0000	0.0000	0
2020/08/04	IS10	15/06/2026			Interest Rate Swap	75.7600	75.7600	75.8500	75.8500	0.119	0.0000	0.0000	0
2020/08/04	IS10	21/09/2026			Interest Rate Swap	77.9100	77.9100	78.0200	78.0200	0.141	0.0000	0.0000	0
2020/08/04	IS10	21/12/2026			Interest Rate Swap	82.0600	82.0600	82.2100	82.2100	0.183	0.0000	0.0000	0
2020/08/04	IS10	15/03/2027			Interest Rate Swap	80.7200	80.7200	80.9000	80.9000	0.223	0.0000	0.0000	0
2020/08/04	IS10	21/06/2027			Interest Rate Swap	82.9500	82.9500	83.1600	83.1600	0.253	0.0000	0.0000	0
2020/08/04	IS10	20/09/2027			Interest Rate Swap	88.8900	88.8900	89.1000	89.1000	0.236	0.0000	0.0000	0
2020/08/04	IS10	20/12/2027			Interest Rate Swap	89.4200	89.4200	89.6400	89.6400	0.246	0.0000	0.0000	0
2020/08/04	IS10	22/03/2028			Interest Rate Swap	82.6000	82.6000	82.8100	82.8100	0.254	0.0000	0.0000	0
2020/08/04	IS10	20/06/2028			Interest Rate Swap	90.5400	90.5400	90.7300	90.7300	0.210	0.0000	0.0000	0
2020/08/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/04	JBAF	19/08/2020			Jibar Tradeable Future	3.5950	96.4050	3.5950	96.4050	0.000	0.0000	0.0000	0
2020/08/04	JBAF	16/09/2020			Jibar Tradeable Future	3.5450	96.4550	3.5550	96.4450	0.282	0.0000	0.0000	0
2020/08/04	JBAF	21/10/2020			Jibar Tradeable Future	3.4650	96.5350	3.4750	96.5250	0.289	0.0000	0.0000	0
2020/08/04	JBAF	18/11/2020			Jibar Tradeable Future	3.4550	96.5450	3.4750	96.5250	0.579	0.0000	0.0000	0
2020/08/04	JBAF	15/12/2020			Jibar Tradeable Future	3.4450	96.5550	3.4550	96.5450	0.290	0.0000	0.0000	10
2020/08/04	JBAF	20/01/2021			Jibar Tradeable Future	3.4550	96.5450	3.4550	96.5450	0.000	0.0000	0.0000	0
2020/08/04	JBAF	17/03/2021			Jibar Tradeable Future	3.5000	96.5000	3.5200	96.4800	0.571	0.0000	0.0000	0
2020/08/04	JBAF	15/06/2021			Jibar Tradeable Future	3.6800	96.3200	3.7000	96.3000	0.543	0.0000	0.0000	0
2020/08/04	JBAF	15/09/2021			Jibar Tradeable Future	3.7650	96.2350	3.7850	96.2150	0.531	0.0000	0.0000	0
2020/08/04	JBAF	15/12/2021			Jibar Tradeable Future	4.0400	95.9600	4.0500	95.9500	0.248	0.0000	0.0000	0
2020/08/04	JBAF	16/03/2022			Jibar Tradeable Future	4.1650	95.8350	4.1850	95.8150	0.480	0.0000	0.0000	0
2020/08/04	JBAF	15/06/2022			Jibar Tradeable Future	4.4850	95.5150	4.4950	95.5050	0.223	0.0000	0.0000	0
2020/08/04	R023	06/08/2020	7.26	Call	Bond Future	6,356.2000	6.3562	6,344.5900	6.3446	(0.183)	0	0	0
2020/08/04	R023	06/08/2020			Bond Future	4.6102	110.9496	4.6149	110.9380	0.101	0.0000	0.0000	18,771
2020/08/04	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R023	06/08/2020	7.27	Call	Bond Future	6,379.2800	6.3793	6,367.6700	6.3677	(0.182)	0	0	0
2020/08/04	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R023	06/08/2020	7.28	Call	Bond Future	6,402.3500	6.4024	6,390.7400	6.3907	(0.181)	0	0	0
2020/08/04	R023	05/11/2020	7.46	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/04	R023	05/11/2020	7.47	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/04	R023	05/11/2020			Bond Future	4.6755	108.1511	4.6933	108.1110	0.381	0.0000	0.0000	32,807

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	R023	05/11/2020	7.46	Call	Bond Future	6,044.4200	6.0444	6,004.2900	6.0043	(0.664)	0	0	0
2020/08/04	R023	05/11/2020	7.47	Call	Bond Future	6,065.3400	6.0653	6,025.2100	6.0252	(0.662)	0	0	0
2020/08/04	R023	05/11/2020	7.45	Call	Bond Future	6,023.5100	6.0235	5,983.3800	5.9834	(0.666)	0	0	0
2020/08/04	R023	05/11/2020	7.45	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/04	R023	04/02/2021	6.34	Call	Bond Future	3,248.9900	3.2490	3,161.7700	3.1618	(2.685)	0	0	0
2020/08/04	R023	04/02/2021	6.32	Put	Bond Future	41.6400	0.0416	45.8600	0.0459	10.134	0	0	0
2020/08/04	R023	04/02/2021			Bond Future	4.7099	109.3460	4.7553	109.2547	0.965	0.0000	0.0000	0
2020/08/04	R023	04/02/2021	6.34	Put	Bond Future	39.6700	0.0397	43.7100	0.0437	10.184	0	0	0
2020/08/04	R023	04/02/2021	6.32	Call	Bond Future	3,212.3500	3.2124	3,125.3100	3.1253	(2.710)	0	0	0
2020/08/04	R023	04/02/2021	6.33	Put	Bond Future	40.6500	0.0407	44.7800	0.0448	10.160	0	0	0
2020/08/04	R023	04/02/2021	6.33	Call	Bond Future	3,230.6700	3.2307	3,143.5400	3.1435	(2.697)	0	0	0
2020/08/04	R023	06/05/2021	7.58	Call	Bond Future	4,910.5700	4.9106	4,749.4900	4.7495	(3.280)	0	0	0
2020/08/04	R023	06/05/2021			Bond Future	4.7215	106.6854	4.8134	106.5229	1.946	0.0000	0.0000	0
2020/08/04	R023	06/05/2021	7.56	Call	Bond Future	4,877.6200	4.8776	4,716.6100	4.7166	(3.301)	0	0	0
2020/08/04	R023	06/05/2021	7.56	Put	Bond Future	6.3900	0.0064	7.9000	0.0079	23.631	0	0	0
2020/08/04	R023	06/05/2021	7.58	Put	Bond Future	6.0800	0.0061	7.5200	0.0075	23.684	0	0	0
2020/08/04	R023	06/05/2021	7.57	Call	Bond Future	4,894.0900	4.8941	4,733.0500	4.7331	(3.290)	0	0	0
2020/08/04	R023	06/05/2021	7.57	Put	Bond Future	6.2300	0.0062	7.7100	0.0077	23.756	0	0	0
2020/08/04	R023	05/08/2021	5.30	Call	Bond Future	767.4500	0.7675	556.5200	0.5565	(27.485)	0	0	0
2020/08/04	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R023	05/08/2021			Bond Future	4.7943	107.8261	4.9328	107.6152	2.888	0.0000	0.0000	0
2020/08/04	R023	05/08/2021	5.31	Call	Bond Future	782.5500	0.7825	571.6200	0.5716	(26.954)	0	0	0
2020/08/04	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R023	05/08/2021	5.29	Call	Bond Future	752.3400	0.7523	541.4100	0.5414	(28.037)	0	0	0
2020/08/04	R035	06/08/2020	9.92	Put	Bond Future	6,848.7700	6.8488	6,929.5700	6.9296	1.180	0	0	0
2020/08/04	R035	06/08/2020	10.45	Put	Bond Future	3,169.0100	3.1690	3,241.5800	3.2416	2.290	0	0	500
2020/08/04	R035	06/08/2020	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2020/08/04	R035	06/08/2020	9.00	Put	Bond Future	13,805.9700	13.8060	13,886.7700	13.8868	0.585	0	0	0
2020/08/04	R035	06/08/2020			Bond Future	10.9303	89.1636	10.9430	89.0828	0.116	0.0000	0.0000	18,526
2020/08/04	R035	06/08/2020	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R035	06/08/2020	9.09	Put	Bond Future	13,092.5400	13.0925	13,173.3400	13.1733	0.617	0	0	0
2020/08/04	R035	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2020/08/04	R035	06/08/2020	9.67	Put	Bond Future	8,667.5400	8.6675	8,748.3400	8.7483	0.932	0	0	0
2020/08/04	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	24,761
2020/08/04	R035	06/08/2020	9.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R035	06/08/2020	9.91	Put	Bond Future	6,920.5300	6.9205	7,001.3300	7.0013	1.168	0	0	0
2020/08/04	R035	06/08/2020	10.45	Call	Bond Future	9.8400	0.0098	1.6100	0.0016	(83.638)	0	0	0
2020/08/04	R035	06/08/2020	9.93	Put	Bond Future	6,777.0800	6.7771	6,857.8800	6.8579	1.192	0	0	0
2020/08/04	R035	06/08/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R035	06/08/2020	8.75	Put	Bond Future	15,827.0400	15.8270	15,907.8400	15.9078	0.511	0	0	0
2020/08/04	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/08/04	R035	05/11/2020	10.34	Put	Bond Future	6,973.1600	6.9732	7,029.1800	7.0292	0.803	0	0	0
2020/08/04	R035	05/11/2020			Bond Future	11.1580	85.5809	11.1747	85.4768	0.150	0.0000	0.0000	103,360
2020/08/04	R035	05/11/2020	10.33	Call	Bond Future	1,638.4300	1.6384	1,590.6500	1.5906	(2.916)	0	0	0
2020/08/04	R035	05/11/2020	10.33	Put	Bond Future	7,021.2500	7.0213	7,077.6300	7.0776	0.803	0	0	0
2020/08/04	R035	05/11/2020	10.34	Call	Bond Future	1,658.3400	1.6583	1,610.2000	1.6102	(2.903)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	R035	05/11/2020	10.32	Call	Bond Future	1,618.6800	1.6187	1,571.2400	1.5712	(2.931)	0	0	0
2020/08/04	R035	05/11/2020	10.32	Put	Bond Future	7,069.5800	7.0696	7,126.3000	7.1263	0.802	0	0	0
2020/08/04	R035	04/02/2021	11.14	Put	Bond Future	5,800.2000	5.8002	5,862.8200	5.8628	1.080	0	0	650
2020/08/04	R035	04/02/2021	10.04	Put	Bond Future	10,591.5100	10.5915	10,687.7900	10.6878	0.909	0	0	0
2020/08/04	R035	04/02/2021	10.14	Put	Bond Future	10,058.1600	10.0582	10,151.5600	10.1516	0.929	0	0	650
2020/08/04	R035	04/02/2021	10.05	Call	Bond Future	1,846.6600	1.8467	1,797.2200	1.7972	(2.677)	0	0	0
2020/08/04	R035	04/02/2021			Bond Future	11.3914	86.5265	11.4156	86.3811	0.212	0.0000	0.0000	0
2020/08/04	R035	04/02/2021	10.06	Call	Bond Future	1,862.3600	1.8624	1,812.6300	1.8126	(2.670)	0	0	0
2020/08/04	R035	04/02/2021	10.06	Put	Bond Future	10,483.4800	10.4835	10,579.1900	10.5792	0.913	0	0	0
2020/08/04	R035	04/02/2021	10.14	Call	Bond Future	1,991.3400	1.9913	1,939.3000	1.9393	(2.613)	0	0	0
2020/08/04	R035	04/02/2021	11.14	Call	Bond Future	4,266.7800	4.2668	4,183.9600	4.1840	(1.941)	0	0	0
2020/08/04	R035	04/02/2021	10.04	Call	Bond Future	1,831.0500	1.8310	1,781.8900	1.7819	(2.685)	0	0	0
2020/08/04	R035	04/02/2021	10.05	Put	Bond Future	10,537.4100	10.5374	10,633.4100	10.6334	0.911	0	0	0
2020/08/04	R035	06/05/2021	12.77	Call	Bond Future	9,600.2900	9.6003	9,449.8800	9.4499	(1.567)	0	0	0
2020/08/04	R035	06/05/2021	11.55	Call	Bond Future	5,611.7300	5.6117	5,495.9700	5.4960	(2.063)	0	0	0
2020/08/04	R035	06/05/2021	10.24	Put	Bond Future	11,199.1500	11.1991	11,331.2800	11.3313	1.180	0	0	0
2020/08/04	R035	06/05/2021	12.35	Put	Bond Future	4,110.8300	4.1108	4,173.1400	4.1731	1.516	0	0	0
2020/08/04	R035	06/05/2021	12.37	Call	Bond Future	8,271.7100	8.2717	8,131.3400	8.1313	(1.697)	0	0	0
2020/08/04	R035	06/05/2021			Bond Future	11.6223	83.0382	11.6570	82.8361	0.298	0.0000	0.0000	0
2020/08/04	R035	06/05/2021	12.35	Call	Bond Future	8,201.1000	8.2011	8,061.2600	8.0613	(1.705)	0	0	0
2020/08/04	R035	06/05/2021	12.37	Put	Bond Future	4,073.3900	4.0734	4,135.1700	4.1352	1.517	0	0	0
2020/08/04	R035	06/05/2021	12.77	Put	Bond Future	3,287.7700	3.2878	3,339.5100	3.3395	1.574	0	0	1,650
2020/08/04	R035	06/05/2021	11.55	Put	Bond Future	6,035.5200	6.0355	6,121.9100	6.1219	1.431	0	0	1,650
2020/08/04	R035	06/05/2021	10.24	Call	Bond Future	2,499.0200	2.4990	2,429.0000	2.4290	(2.802)	0	0	793
2020/08/04	R035	06/05/2021	12.36	Put	Bond Future	4,092.0700	4.0921	4,154.1100	4.1541	1.516	0	0	0
2020/08/04	R035	06/05/2021	10.81	Put	Bond Future	8,607.9900	8.6080	8,720.1800	8.7202	1.303	0	0	0
2020/08/04	R035	06/05/2021	10.81	Call	Bond Future	3,652.7500	3.6527	3,562.7900	3.5628	(2.463)	0	0	1,650
2020/08/04	R035	06/05/2021	12.02	Call	Bond Future	7,071.1900	7.0712	6,940.6500	6.9407	(1.846)	0	0	0
2020/08/04	R035	06/05/2021	12.02	Put	Bond Future	4,796.9000	4.7969	4,868.5100	4.8685	1.493	0	0	793
2020/08/04	R035	06/05/2021	11.32	Call	Bond Future	4,959.8600	4.9599	4,851.8600	4.8519	(2.177)	0	0	0
2020/08/04	R035	06/05/2021	11.32	Put	Bond Future	6,753.8700	6.7539	6,848.0200	6.8480	1.394	0	0	793
2020/08/04	R035	06/05/2021	12.36	Call	Bond Future	8,236.3900	8.2364	8,096.2800	8.0963	(1.701)	0	0	0
2020/08/04	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R035	05/08/2021			Bond Future	11.8827	83.9257	11.9254	83.6851	0.359	0.0000	0.0000	0
2020/08/04	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R035	05/08/2021	5.29	Put	Bond Future	54,398.2800	54.3983	54,638.8400	54.6388	0.442	0	0	0
2020/08/04	R035	05/08/2021	5.31	Put	Bond Future	54,164.9900	54.1650	54,405.5500	54.4056	0.444	0	0	0
2020/08/04	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R035	05/08/2021	5.30	Put	Bond Future	54,281.5700	54.2816	54,522.1300	54.5221	0.443	0	0	0
2020/08/04	R186	06/08/2020	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R186	06/08/2020	7.45	Call	Bond Future	265.4000	0.2654	96.9800	0.0970	(63.459)	0	0	2,500
2020/08/04	R186	06/08/2020	9.00	Call	Bond Future	7,854.0600	7.8541	7,509.5200	7.5095	(4.387)	0	0	900
2020/08/04	R186	06/08/2020	8.00	Call	Bond Future	2,724.1600	2.7242	2,379.2600	2.3793	(12.661)	0	0	900
2020/08/04	R186	06/08/2020	8.25	Call	Bond Future	4,034.9900	4.0350	3,690.4500	3.6905	(8.539)	0	0	0
2020/08/04	R186	06/08/2020			Bond Future	7.4925	116.4662	7.5558	116.1217	0.846	0.0000	0.0000	33,374
2020/08/04	R186	06/08/2020	8.37	Call	Bond Future	4,657.5600	4.6576	4,313.0200	4.3130	(7.397)	0	0	0
2020/08/04	R186	06/08/2020	8.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/04	R186	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R186	06/08/2020	8.38	Call	Bond Future	4,709.2400	4.7092	4,364.7000	4.3647	(7.316)	0	0	0
2020/08/04	R186	06/08/2020	7.45	Put	Bond Future	496.9700	0.4970	673.0900	0.6731	35.439	0	0	2,500
2020/08/04	R186	06/08/2020	8.00	Put	Bond Future	0.6000	0.0006	0.2400	0.0002	(60.000)	0	0	15,177
2020/08/04	R186	06/08/2020	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R186	06/08/2020	8.36	Call	Bond Future	4,605.8500	4.6058	4,261.3100	4.2613	(7.480)	0	0	0
2020/08/04	R186	06/08/2020	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R186	05/11/2020	7.50	Call	Bond Future	1,838.8800	1.8389	1,663.6300	1.6636	(9.530)	0	0	80
2020/08/04	R186	05/11/2020	8.00	Put	Bond Future	1,547.5000	1.5475	1,682.7200	1.6827	8.738	0	0	0
2020/08/04	R186	05/11/2020	8.65	Call	Bond Future	5,604.1200	5.6041	5,293.5100	5.2935	(5.543)	0	0	0
2020/08/04	R186	05/11/2020	8.64	Put	Bond Future	680.5900	0.6806	749.3100	0.7493	10.097	0	0	0
2020/08/04	R186	05/11/2020			Bond Future	7.6764	117.6282	7.7492	117.2497	0.948	0.0000	0.0000	87,489
2020/08/04	R186	05/11/2020	7.00	Put	Bond Future	4,501.8500	4.5019	4,772.5000	4.7725	6.012	0	0	0
2020/08/04	R186	05/11/2020	7.00	Call	Bond Future	907.1600	0.9072	799.2800	0.7993	(11.892)	0	0	1,200
2020/08/04	R186	05/11/2020	8.66	Call	Bond Future	5,644.3900	5.6444	5,333.0000	5.3330	(5.517)	0	0	0
2020/08/04	R186	05/11/2020	8.66	Put	Bond Future	662.5500	0.6625	729.6900	0.7297	10.134	0	0	0
2020/08/04	R186	05/11/2020	7.50	Put	Bond Future	2,762.8400	2.7628	2,966.1200	2.9661	7.358	0	0	0
2020/08/04	R186	05/11/2020	6.50	Put	Bond Future	6,732.0100	6.7320	7,054.5100	7.0545	4.791	0	0	0
2020/08/04	R186	05/11/2020	8.00	Call	Bond Future	3,217.8100	3.2178	2,974.5000	2.9745	(7.561)	0	0	1,200
2020/08/04	R186	05/11/2020	7.84	Put	Bond Future	1,881.4500	1.8815	2,037.5900	2.0376	8.299	0	0	0
2020/08/04	R186	05/11/2020	9.26	Put	Bond Future	247.3500	0.2473	276.4100	0.2764	11.749	0	0	3,500
2020/08/04	R186	05/11/2020	8.65	Put	Bond Future	671.5200	0.6715	739.4400	0.7394	10.114	0	0	0
2020/08/04	R186	05/11/2020	8.64	Call	Bond Future	5,563.9200	5.5639	5,254.1100	5.2541	(5.568)	0	0	0
2020/08/04	R186	05/11/2020	6.50	Call	Bond Future	387.6100	0.3876	331.5800	0.3316	(14.455)	0	0	80
2020/08/04	R186	05/11/2020	7.84	Call	Bond Future	2,729.7600	2.7298	2,507.3700	2.5074	(8.147)	0	0	3,500
2020/08/04	R186	05/11/2020	8.34	Put	Bond Future	1,008.1800	1.0082	1,104.2500	1.1042	9.529	0	0	0
2020/08/04	R186	05/11/2020	8.34	Call	Bond Future	4,400.1800	4.4002	4,117.7200	4.1177	(6.419)	0	0	3,500
2020/08/04	R186	05/11/2020	9.26	Call	Bond Future	8,132.3500	8.1324	7,782.8800	7.7829	(4.297)	0	0	0
2020/08/04	R186	04/02/2021	8.15	Call	Bond Future	3,738.0800	3.7381	3,477.6900	3.4777	(6.966)	0	0	0
2020/08/04	R186	04/02/2021			Bond Future	7.8578	113.6467	7.9457	113.2102	1.119	0.0000	0.0000	0
2020/08/04	R186	04/02/2021	8.15	Put	Bond Future	2,295.5200	2.2955	2,471.5900	2.4716	7.670	0	0	0
2020/08/04	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	2,807.4600	2.8075	100.000	0	0	15,177
2020/08/04	R186	04/02/2021	8.16	Call	Bond Future	3,767.0200	3.7670	3,505.5100	3.5055	(6.942)	0	0	0
2020/08/04	R186	04/02/2021	8.17	Put	Bond Future	2,255.3100	2.2553	2,429.1500	2.4291	7.708	0	0	0
2020/08/04	R186	04/02/2021	8.00	Call	Bond Future	0.0000	0.0000	3,075.9200	3.0759	100.000	0	0	0
2020/08/04	R186	04/02/2021	8.16	Put	Bond Future	2,275.5100	2.2755	2,450.4600	2.4505	7.688	0	0	0
2020/08/04	R186	04/02/2021	8.17	Call	Bond Future	3,795.7500	3.7957	3,533.1300	3.5331	(6.919)	0	0	0
2020/08/04	R186	06/05/2021	10.76	Put	Bond Future	326.4800	0.3265	365.8300	0.3658	12.053	0	0	0
2020/08/04	R186	06/05/2021	10.77	Call	Bond Future	12,340.5100	12.3405	11,863.1500	11.8632	(3.868)	0	0	0
2020/08/04	R186	06/05/2021			Bond Future	8.0491	114.9453	8.1582	114.4289	1.355	0.0000	0.0000	0
2020/08/04	R186	06/05/2021	10.78	Call	Bond Future	12,377.9300	12.3779	11,900.2100	11.9002	(3.859)	0	0	0
2020/08/04	R186	06/05/2021	10.78	Put	Bond Future	319.2300	0.3192	357.8500	0.3578	12.098	0	0	0
2020/08/04	R186	06/05/2021	10.76	Call	Bond Future	12,303.1000	12.3031	11,826.1100	11.8261	(3.877)	0	0	0
2020/08/04	R186	06/05/2021	10.77	Put	Bond Future	322.8400	0.3228	361.8200	0.3618	12.074	0	0	0
2020/08/04	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R186	05/08/2021	8.61	Call	Bond Future	1,470.5300	1.4705	899.9100	0.8999	(38.804)	0	0	0
2020/08/04	R186	05/08/2021			Bond Future	8.2812	110.8925	8.4081	110.3218	1.533	0.0000	0.0000	0
2020/08/04	R186	05/08/2021	8.62	Call	Bond Future	1,514.8700	1.5149	944.2500	0.9442	(37.668)	0	0	0

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2020/08/04	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R186	05/08/2021	8.63	Call	Bond Future	1,559.1700	1.5592	988.5500	0.9886	(36.598)	0	0	0
2020/08/04	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R197	06/08/2020			Bond Future	305.1722	305.1722	305.0941	305.0941	(0.026)	0.0000	0.0000	1,442
2020/08/04	R197	05/11/2020			Bond Future	308.2921	308.2921	308.1330	308.1330	(0.052)	0.0000	0.0000	2,556
2020/08/04	R197	04/02/2021			Bond Future	303.9311	303.9311	303.6282	303.6282	(0.100)	0.0000	0.0000	0
2020/08/04	R197	06/05/2021			Bond Future	307.4740	307.4740	306.9679	306.9679	(0.165)	0.0000	0.0000	0
2020/08/04	R197	05/08/2021			Bond Future	302.8456	302.8456	302.2022	302.2022	(0.212)	0.0000	0.0000	0
2020/08/04	R202	06/08/2020			Bond Future	206.2417	206.2417	205.8399	205.8399	(0.195)	0.0000	0.0000	3,130
2020/08/04	R202	05/11/2020			Bond Future	208.3503	208.3503	207.8901	207.8901	(0.221)	0.0000	0.0000	8,104
2020/08/04	R202	04/02/2021			Bond Future	206.5373	206.5373	205.9758	205.9758	(0.272)	0.0000	0.0000	0
2020/08/04	R202	06/05/2021			Bond Future	208.9445	208.9445	208.2412	208.2412	(0.337)	0.0000	0.0000	0
2020/08/04	R202	05/08/2021			Bond Future	206.9853	206.9853	206.1844	206.1844	(0.387)	0.0000	0.0000	0
2020/08/04	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R208	06/08/2020			Bond Future	3.5324	104.4650	3.4946	104.4890	(1.070)	0.0000	0.0000	15,169
2020/08/04	R208	06/08/2020	5.56	Call	Bond Future	1,271.5500	1.2716	1,295.5200	1.2955	1.885	0	0	0
2020/08/04	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R208	06/08/2020	5.57	Call	Bond Future	1,277.7500	1.2778	1,301.7200	1.3017	1.876	0	0	0
2020/08/04	R208	06/08/2020	5.55	Call	Bond Future	1,265.3500	1.2653	1,289.3200	1.2893	1.894	0	0	0
2020/08/04	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R208	05/11/2020	4.78	Call	Bond Future	616.2200	0.6162	613.3300	0.6133	(0.469)	0	0	0
2020/08/04	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R208	05/11/2020			Bond Future	3.1890	102.1170	3.1964	102.1141	0.232	0.0000	0.0000	7,525
2020/08/04	R208	05/11/2020	4.79	Call	Bond Future	620.0700	0.6201	617.1800	0.6172	(0.466)	0	0	0
2020/08/04	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R208	05/11/2020	4.77	Call	Bond Future	612.3700	0.6124	609.4800	0.6095	(0.472)	0	0	0
2020/08/04	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R209	06/08/2020	5.55	Put	Bond Future	41,219.0700	41.2191	41,373.4900	41.3735	0.375	0	0	0
2020/08/04	R209	06/08/2020			Bond Future	10.7936	68.3141	10.8215	68.1597	0.259	0.0000	0.0000	46,555
2020/08/04	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R209	06/08/2020	5.57	Put	Bond Future	41,002.2600	41.0023	41,156.6800	41.1567	0.377	0	0	0
2020/08/04	R209	06/08/2020	5.56	Put	Bond Future	41,110.5900	41.1106	41,265.0100	41.2650	0.376	0	0	0
2020/08/04	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R209	05/11/2020	10.02	Call	Bond Future	1,293.8900	1.2939	1,232.5200	1.2325	(4.743)	0	0	0
2020/08/04	R209	05/11/2020			Bond Future	10.9932	65.8565	11.0254	65.6830	0.293	0.0000	0.0000	26,206
2020/08/04	R209	05/11/2020	10.00	Call	Bond Future	1,264.5000	1.2645	1,204.0700	1.2041	(4.779)	0	0	0
2020/08/04	R209	05/11/2020	10.00	Put	Bond Future	6,953.5300	6.9535	7,066.6100	7.0666	1.626	0	0	0
2020/08/04	R209	05/11/2020	10.02	Put	Bond Future	6,861.4100	6.8614	6,973.5500	6.9736	1.634	0	0	0
2020/08/04	R209	05/11/2020	10.01	Call	Bond Future	1,279.0800	1.2791	1,218.1800	1.2182	(4.761)	0	0	0
2020/08/04	R209	05/11/2020	10.01	Put	Bond Future	6,907.3200	6.9073	7,019.9300	7.0199	1.630	0	0	0
2020/08/04	R209	04/02/2021	10.12	Put	Bond Future	8,072.0900	8.0721	8,202.2800	8.2023	1.613	0	0	0
2020/08/04	R209	04/02/2021			Bond Future	11.1923	66.5846	11.2317	66.3782	0.352	0.0000	0.0000	0
2020/08/04	R209	04/02/2021	10.11	Call	Bond Future	2,050.1600	2.0502	1,974.3900	1.9744	(3.696)	0	0	0

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2020/08/04	R209	04/02/2021	10.11	Put	Bond Future	8,115.8900	8.1159	8,246.4800	8.2465	1.609	0	0	0
2020/08/04	R209	04/02/2021	10.12	Call	Bond Future	2,066.1100	2.0661	1,989.9400	1.9899	(3.687)	0	0	0
2020/08/04	R209	04/02/2021	10.10	Call	Bond Future	2,034.2900	2.0343	1,958.9300	1.9589	(3.704)	0	0	0
2020/08/04	R209	04/02/2021	10.10	Put	Bond Future	8,159.8400	8.1598	8,290.8400	8.2908	1.605	0	0	0
2020/08/04	R209	06/05/2021	12.25	Put	Bond Future	3,320.0600	3.3201	3,396.3800	3.3964	2.299	0	0	1,000
2020/08/04	R209	06/05/2021	12.23	Put	Bond Future	3,351.7600	3.3518	3,428.7300	3.4287	2.296	0	0	0
2020/08/04	R209	06/05/2021	12.22	Call	Bond Future	7,386.7100	7.3867	7,212.3300	7.2123	(2.361)	0	0	0
2020/08/04	R209	06/05/2021			Bond Future	11.3953	64.2044	11.4447	63.9527	0.433	0.0000	0.0000	460
2020/08/04	R209	06/05/2021	10.25	Put	Bond Future	8,870.5100	8.8705	9,027.3300	9.0273	1.768	0	0	0
2020/08/04	R209	06/05/2021	10.25	Call	Bond Future	2,601.7900	2.6018	2,506.9400	2.5069	(3.646)	0	0	1,000
2020/08/04	R209	06/05/2021	11.25	Call	Bond Future	4,704.8400	4.7048	4,566.9000	4.5669	(2.932)	0	0	0
2020/08/04	R209	06/05/2021	11.25	Put	Bond Future	5,453.8100	5.4538	5,567.5400	5.5675	2.085	0	0	1,000
2020/08/04	R209	06/05/2021	12.25	Call	Bond Future	7,477.9900	7.4780	7,302.6400	7.3026	(2.345)	0	0	0
2020/08/04	R209	06/05/2021	12.23	Call	Bond Future	7,417.0400	7.4170	7,242.3400	7.2423	(2.355)	0	0	0
2020/08/04	R209	06/05/2021	12.22	Put	Bond Future	3,367.8300	3.3678	3,445.1200	3.4451	2.295	0	0	0
2020/08/04	R209	06/05/2021	12.24	Call	Bond Future	7,447.6100	7.4476	7,272.5800	7.2726	(2.350)	0	0	0
2020/08/04	R209	06/05/2021	12.24	Put	Bond Future	3,335.9700	3.3360	3,412.6100	3.4126	2.297	0	0	0
2020/08/04	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R209	05/08/2021			Bond Future	11.6193	64.8905	11.6763	64.6081	0.491	0.0000	0.0000	0
2020/08/04	R209	05/08/2021	11.80	Call	Bond Future	888.3900	0.8884	606.0200	0.6060	(31.784)	0	0	0
2020/08/04	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R209	05/08/2021	11.81	Call	Bond Future	937.0200	0.9370	654.6500	0.6547	(30.135)	0	0	0
2020/08/04	R209	05/08/2021	11.79	Call	Bond Future	839.7000	0.8397	557.3300	0.5573	(33.627)	0	0	0
2020/08/04	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R210	06/08/2020			Bond Future	183.0243	183.0243	183.8414	183.8414	0.446	0.0000	0.0000	1,331
2020/08/04	R210	05/11/2020			Bond Future	182.2211	182.2211	182.9985	182.9985	0.427	0.0000	0.0000	2,374
2020/08/04	R210	04/02/2021			Bond Future	184.2785	184.2785	184.9790	184.9790	0.380	0.0000	0.0000	0
2020/08/04	R210	06/05/2021			Bond Future	183.7166	183.7166	184.3047	184.3047	0.320	0.0000	0.0000	0
2020/08/04	R210	05/08/2021			Bond Future	185.7253	185.7253	186.2390	186.2390	0.277	0.0000	0.0000	0
2020/08/04	R212	06/08/2020			Bond Future	165.6272	165.6272	165.6322	165.6322	0.003	0.0000	0.0000	5,346
2020/08/04	R212	05/11/2020			Bond Future	167.3205	167.3205	167.2819	167.2819	(0.023)	0.0000	0.0000	6,667
2020/08/04	R212	04/02/2021			Bond Future	166.9151	166.9151	166.7979	166.7979	(0.070)	0.0000	0.0000	0
2020/08/04	R212	06/05/2021			Bond Future	168.8604	168.8604	168.6324	168.6324	(0.135)	0.0000	0.0000	0
2020/08/04	R212	05/08/2021			Bond Future	168.3797	168.3797	168.0754	168.0754	(0.181)	0.0000	0.0000	0
2020/08/04	R213	06/08/2020	9.31	Call	Bond Future	7.6000	0.0076	0.6000	0.0006	(92.105)	0	0	0
2020/08/04	R213	06/08/2020			Bond Future	9.7538	85.2361	9.8017	84.9630	0.492	0.0000	0.0000	4,837
2020/08/04	R213	06/08/2020	9.29	Call	Bond Future	5.7400	0.0057	0.3900	0.0004	(93.206)	0	0	0
2020/08/04	R213	06/08/2020	9.29	Put	Bond Future	2,708.6600	2.7087	2,976.4200	2.9764	9.885	0	0	0
2020/08/04	R213	06/08/2020	9.31	Put	Bond Future	2,591.5600	2.5916	2,857.6700	2.8577	10.268	0	0	0
2020/08/04	R213	06/08/2020	9.30	Call	Bond Future	6.6100	0.0066	0.4900	0.0005	(92.587)	0	0	0
2020/08/04	R213	06/08/2020	9.30	Put	Bond Future	2,650.0200	2.6500	2,917.0100	2.9170	10.075	0	0	0
2020/08/04	R213	05/11/2020	9.60	Put	Bond Future	4,213.7700	4.2138	4,374.0500	4.3740	3.804	0	0	0
2020/08/04	R213	05/11/2020	9.59	Call	Bond Future	2,173.6600	2.1737	2,037.3500	2.0374	(6.271)	0	0	0
2020/08/04	R213	05/11/2020			Bond Future	9.9584	82.5590	10.0122	82.2616	0.541	0.0000	0.0000	16,316
2020/08/04	R213	05/11/2020	9.60	Call	Bond Future	2,196.4600	2.1965	2,059.2600	2.0593	(6.246)	0	0	0

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2020/08/04	R213	05/11/2020	9.59	Put	Bond Future	4,248.2000	4.2482	4,409.3700	4.4094	3.794	0	0	0
2020/08/04	R213	05/11/2020	9.61	Call	Bond Future	2,219.4000	2.2194	2,081.3100	2.0813	(6.222)	0	0	0
2020/08/04	R213	05/11/2020	9.61	Put	Bond Future	4,179.5300	4.1795	4,338.9200	4.3389	3.814	0	0	0
2020/08/04	R213	04/02/2021	9.40	Call	Bond Future	2,293.0900	2.2931	2,163.0200	2.1630	(5.672)	0	0	0
2020/08/04	R213	04/02/2021	9.39	Put	Bond Future	6,593.6600	6.5937	6,803.6800	6.8037	3.185	0	0	0
2020/08/04	R213	04/02/2021			Bond Future	10.1667	83.4712	10.2300	83.1318	0.623	0.0000	0.0000	0
2020/08/04	R213	04/02/2021	9.41	Call	Bond Future	2,312.4600	2.3125	2,181.6500	2.1816	(5.657)	0	0	0
2020/08/04	R213	04/02/2021	9.41	Put	Bond Future	6,517.3100	6.5173	6,725.8500	6.7259	3.200	0	0	0
2020/08/04	R213	04/02/2021	9.40	Put	Bond Future	6,555.4100	6.5554	6,764.6900	6.7647	3.192	0	0	0
2020/08/04	R213	04/02/2021	9.39	Call	Bond Future	2,273.8100	2.2738	2,144.4800	2.1445	(5.688)	0	0	0
2020/08/04	R213	06/05/2021	11.91	Put	Bond Future	1,943.4400	1.9434	2,033.7300	2.0337	4.646	0	0	0
2020/08/04	R213	06/05/2021			Bond Future	10.3734	80.8936	10.4496	80.4971	0.735	0.0000	0.0000	0
2020/08/04	R213	06/05/2021	11.90	Call	Bond Future	9,424.1900	9.4242	9,118.4800	9.1185	(3.244)	0	0	0
2020/08/04	R213	06/05/2021	11.90	Put	Bond Future	1,956.8500	1.9569	2,047.6200	2.0476	4.639	0	0	0
2020/08/04	R213	06/05/2021	11.91	Call	Bond Future	9,456.5600	9.4566	9,150.3700	9.1504	(3.238)	0	0	0
2020/08/04	R213	06/05/2021	11.89	Call	Bond Future	9,391.8600	9.3919	9,086.6300	9.0866	(3.250)	0	0	0
2020/08/04	R213	06/05/2021	11.89	Put	Bond Future	1,970.3400	1.9703	2,061.5900	2.0616	4.631	0	0	0
2020/08/04	R213	05/08/2021	10.85	Call	Bond Future	1,201.4100	1.2014	765.4600	0.7655	(36.287)	0	0	0
2020/08/04	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R213	05/08/2021			Bond Future	10.6098	81.7584	10.6964	81.3224	0.816	0.0000	0.0000	0
2020/08/04	R213	05/08/2021	10.86	Call	Bond Future	1,250.9100	1.2509	814.9600	0.8150	(34.851)	0	0	0
2020/08/04	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R213	05/08/2021	10.84	Call	Bond Future	1,151.8700	1.1519	715.9200	0.7159	(37.847)	0	0	0
2020/08/04	R214	06/08/2020	9.98	Put	Bond Future	6,774.9900	6.7750	6,819.2300	6.8192	0.653	0	0	0
2020/08/04	R214	06/08/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R214	06/08/2020			Bond Future	11.0983	65.9762	11.1063	65.9320	0.071	0.0000	0.0000	11,260
2020/08/04	R214	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R214	06/08/2020	9.97	Put	Bond Future	6,840.7100	6.8407	6,884.9500	6.8850	0.647	0	0	0
2020/08/04	R214	06/08/2020	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R214	06/08/2020	9.99	Put	Bond Future	6,709.3700	6.7094	6,753.6100	6.7536	0.659	0	0	0
2020/08/04	R214	05/11/2020	10.26	Put	Bond Future	7,328.3600	7.3284	7,358.8800	7.3589	0.416	0	0	0
2020/08/04	R214	05/11/2020			Bond Future	11.2955	63.3590	11.3069	63.2976	0.100	0.0000	0.0000	16,555
2020/08/04	R214	05/11/2020	10.25	Call	Bond Future	1,258.4500	1.2584	1,227.8000	1.2278	(2.436)	0	0	0
2020/08/04	R214	05/11/2020	10.25	Put	Bond Future	7,376.6300	7.3766	7,407.3500	7.4074	0.416	0	0	0
2020/08/04	R214	05/11/2020	10.26	Call	Bond Future	1,273.1700	1.2732	1,242.3200	1.2423	(2.423)	0	0	0
2020/08/04	R214	05/11/2020	10.24	Call	Bond Future	1,244.4600	1.2445	1,214.0200	1.2140	(2.446)	0	0	0
2020/08/04	R214	05/11/2020	10.24	Put	Bond Future	7,425.7300	7.4257	7,456.6600	7.4567	0.417	0	0	0
2020/08/04	R214	04/02/2021	10.33	Call	Bond Future	2,013.0400	2.0130	1,974.1800	1.9742	(1.930)	0	0	0
2020/08/04	R214	04/02/2021			Bond Future	11.4965	64.0591	11.5139	63.9673	0.152	0.0000	0.0000	0
2020/08/04	R214	04/02/2021	10.31	Call	Bond Future	1,981.6900	1.9817	1,943.2100	1.9432	(1.942)	0	0	0
2020/08/04	R214	04/02/2021	10.31	Put	Bond Future	8,791.7400	8.7917	8,845.0400	8.8450	0.606	0	0	0
2020/08/04	R214	04/02/2021	10.33	Put	Bond Future	8,698.4700	8.6985	8,751.3900	8.7514	0.608	0	0	0
2020/08/04	R214	04/02/2021	10.32	Call	Bond Future	1,997.3200	1.9973	1,958.6500	1.9587	(1.936)	0	0	0
2020/08/04	R214	04/02/2021	10.32	Put	Bond Future	8,745.0200	8.7450	8,798.1300	8.7981	0.607	0	0	0
2020/08/04	R214	06/05/2021	12.26	Call	Bond Future	6,760.2300	6.7602	6,667.5600	6.6676	(1.371)	0	0	0
2020/08/04	R214	06/05/2021	12.25	Put	Bond Future	3,984.6400	3.9846	4,025.7500	4.0257	1.032	0	0	0

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2020/08/04	R214	06/05/2021			Bond Future	11.6939	61.5121	11.7200	61.3785	0.223	0.0000	0.0000	0
2020/08/04	R214	06/05/2021	12.27	Call	Bond Future	6,789.3700	6.7894	6,696.5100	6.6965	(1.368)	0	0	0
2020/08/04	R214	06/05/2021	12.27	Put	Bond Future	3,948.1400	3.9481	3,988.8800	3.9889	1.032	0	0	0
2020/08/04	R214	06/05/2021	12.26	Put	Bond Future	3,966.4400	3.9664	4,007.3700	4.0074	1.032	0	0	0
2020/08/04	R214	06/05/2021	12.25	Call	Bond Future	6,730.9200	6.7309	6,638.4300	6.6384	(1.374)	0	0	0
2020/08/04	R214	05/08/2021	12.01	Call	Bond Future	470.9700	0.4710	309.0800	0.3091	(34.374)	0	0	0
2020/08/04	R214	05/08/2021			Bond Future	11.9147	62.1695	11.9473	62.0077	0.274	0.0000	0.0000	0
2020/08/04	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R214	05/08/2021	12.02	Call	Bond Future	520.0500	0.5201	358.1600	0.3582	(31.130)	0	0	0
2020/08/04	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R214	05/08/2021	12.03	Call	Bond Future	569.0700	0.5691	407.1800	0.4072	(28.448)	0	0	0
2020/08/04	R248	06/08/2020	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R248	06/08/2020	11.80	Call	Bond Future	1,819.0400	1.8190	1,705.6000	1.7056	(6.236)	0	0	470
2020/08/04	R248	06/08/2020	12.75	Call	Bond Future	7,256.2300	7.2562	7,205.6700	7.2057	(0.697)	0	0	814
2020/08/04	R248	06/08/2020	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	640
2020/08/04	R248	06/08/2020	11.85	Put	Bond Future	102.2500	0.1022	51.7500	0.0517	(49.389)	0	0	0
2020/08/04	R248	06/08/2020	9.00	Put	Bond Future	20,546.4500	20.5464	20,597.0000	20.5970	0.246	0	0	0
2020/08/04	R248	06/08/2020			Bond Future	11.5397	80.8382	11.5474	80.7876	0.067	0.0000	0.0000	14,908
2020/08/04	R248	06/08/2020	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R248	06/08/2020	10.18	Put	Bond Future	9,941.2200	9.9412	9,991.7700	9.9918	0.508	0	0	0
2020/08/04	R248	06/08/2020	10.35	Put	Bond Future	8,577.1400	8.5771	8,627.6900	8.6277	0.589	0	0	0
2020/08/04	R248	06/08/2020	11.85	Call	Bond Future	2,089.9000	2.0899	1,988.8500	1.9888	(4.835)	0	0	0
2020/08/04	R248	06/08/2020	11.15	Put	Bond Future	2,674.2400	2.6742	2,697.3500	2.6974	0.864	0	0	0
2020/08/04	R248	06/08/2020	11.15	Call	Bond Future	39.3500	0.0394	11.9100	0.0119	(69.733)	0	0	0
2020/08/04	R248	06/08/2020	10.85	Put	Bond Future	4,775.9600	4.7760	4,825.7800	4.8258	1.043	0	0	0
2020/08/04	R248	06/08/2020	10.85	Call	Bond Future	0.7700	0.0008	0.0400	0.0000	(94.805)	0	0	640
2020/08/04	R248	06/08/2020	9.25	Put	Bond Future	18,120.4900	18.1205	18,171.0400	18.1710	0.279	0	0	0
2020/08/04	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/08/04	R248	06/08/2020	10.20	Put	Bond Future	9,778.7800	9.7788	9,829.3300	9.8293	0.517	0	0	0
2020/08/04	R248	06/08/2020	11.80	Put	Bond Future	145.3800	0.1454	82.4900	0.0825	(43.259)	0	0	0
2020/08/04	R248	06/08/2020	12.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/04	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/08/04	R248	06/08/2020	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R248	06/08/2020	10.19	Put	Bond Future	9,859.9400	9.8599	9,910.4900	9.9105	0.513	0	0	0
2020/08/04	R248	06/08/2020	12.25	Put	Bond Future	3.2900	0.0033	0.4500	0.0005	(86.322)	0	0	0
2020/08/04	R248	06/08/2020	12.25	Call	Bond Future	4,419.5900	4.4196	4,366.2000	4.3662	(1.208)	0	0	814
2020/08/04	R248	06/08/2020	11.10	Put	Bond Future	3,007.7800	3.0078	3,040.8600	3.0409	1.100	0	0	0
2020/08/04	R248	06/08/2020	11.10	Call	Bond Future	23.1500	0.0231	5.6800	0.0057	(75.464)	0	0	470
2020/08/04	R248	05/11/2020	10.02	Put	Bond Future	13,211.0500	13.2111	13,263.4700	13.2635	0.397	0	0	0
2020/08/04	R248	05/11/2020	10.03	Call	Bond Future	560.5500	0.5605	541.3900	0.5414	(3.418)	0	0	0
2020/08/04	R248	05/11/2020			Bond Future	11.7578	77.2354	11.7690	77.1640	0.096	0.0000	0.0000	108,481
2020/08/04	R248	05/11/2020	11.00	Put	Bond Future	7,064.7900	7.0648	7,094.1000	7.0941	0.415	0	0	0
2020/08/04	R248	05/11/2020	11.00	Call	Bond Future	1,967.3600	1.9674	1,925.3000	1.9253	(2.138)	0	0	950
2020/08/04	R248	05/11/2020	10.00	Put	Bond Future	13,361.7800	13.3618	13,414.5900	13.4146	0.395	0	0	0
2020/08/04	R248	05/11/2020	10.00	Call	Bond Future	535.8300	0.5358	517.2700	0.5173	(3.464)	0	0	950
2020/08/04	R248	05/11/2020	10.04	Call	Bond Future	568.9800	0.5690	549.6300	0.5496	(3.401)	0	0	0

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2020/08/04	R248	05/11/2020	10.04	Put	Bond Future	13,061.2500	13.0613	13,113.2700	13.1133	0.398	0	0	0
2020/08/04	R248	05/11/2020	10.02	Call	Bond Future	552.2100	0.5522	533.2600	0.5333	(3.432)	0	0	0
2020/08/04	R248	05/11/2020	10.03	Put	Bond Future	13,136.0300	13.1360	13,188.2400	13.1882	0.397	0	0	0
2020/08/04	R248	04/02/2021	10.46	Call	Bond Future	1,725.0000	1.7250	1,687.6900	1.6877	(2.163)	0	0	0
2020/08/04	R248	04/02/2021	10.47	Put	Bond Future	12,167.7700	12.1678	12,238.5900	12.2386	0.582	0	0	0
2020/08/04	R248	04/02/2021			Bond Future	11.9819	78.0889	11.9996	77.9805	0.148	0.0000	0.0000	0
2020/08/04	R248	04/02/2021	10.46	Put	Bond Future	12,229.9400	12.2299	12,300.9900	12.3010	0.581	0	0	0
2020/08/04	R248	04/02/2021	10.47	Call	Bond Future	1,740.3500	1.7403	1,702.8100	1.7028	(2.157)	0	0	0
2020/08/04	R248	04/02/2021	10.48	Call	Bond Future	1,755.7800	1.7558	1,718.0200	1.7180	(2.151)	0	0	0
2020/08/04	R248	04/02/2021	10.48	Put	Bond Future	12,105.8100	12.1058	12,176.4100	12.1764	0.583	0	0	0
2020/08/04	R248	06/05/2021	12.36	Call	Bond Future	6,599.3400	6.5993	6,498.6800	6.4987	(1.525)	0	0	0
2020/08/04	R248	06/05/2021			Bond Future	12.2030	74.5673	12.2299	74.4081	0.220	0.0000	0.0000	0
2020/08/04	R248	06/05/2021	12.34	Call	Bond Future	6,538.4000	6.5384	6,438.2100	6.4382	(1.532)	0	0	0
2020/08/04	R248	06/05/2021	12.34	Put	Bond Future	5,734.0400	5.7340	5,793.0400	5.7930	1.029	0	0	0
2020/08/04	R248	06/05/2021	12.36	Put	Bond Future	5,678.8900	5.6789	5,737.4200	5.7374	1.031	0	0	0
2020/08/04	R248	06/05/2021	12.35	Call	Bond Future	6,568.8500	6.5688	6,468.4300	6.4684	(1.529)	0	0	0
2020/08/04	R248	06/05/2021	12.35	Put	Bond Future	5,706.4000	5.7064	5,765.1700	5.7652	1.030	0	0	0
2020/08/04	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R248	05/08/2021			Bond Future	12.4511	75.3642	12.4850	75.1707	0.272	0.0000	0.0000	0
2020/08/04	R248	05/08/2021	12.51	Call	Bond Future	335.3700	0.3354	141.9200	0.1419	(57.683)	0	0	0
2020/08/04	R248	05/08/2021	12.52	Call	Bond Future	392.0100	0.3920	198.5600	0.1986	(49.348)	0	0	0
2020/08/04	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/04	R248	05/08/2021	12.50	Call	Bond Future	278.6400	0.2786	85.1900	0.0852	(69.427)	0	0	0

Total

1682393